Second-Order Logic

Final seminar for "Logic in Computer Science"

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Introduction

- First-order logic allows "iteration" over the elements of a structure
- Happens thanks to **quantifiers**: ∀, ∃
 - ▶ $\forall x.\phi(x) \rightarrow$ "For each x, x satisfies the formula ϕ "
 - ▶ $\exists x.\phi(x) \rightarrow$ "There exists x s.t. the formula ϕ is satisfied"
- Limiting since we may only need to range over *subsets* or "combinations" (e.g. Cartesian product)

A brief recall

- Second-order logic "extends" first-order logic
- Since that, let's recall the basics of first-order logic
- Two key parts:
 - Syntax: Which sequences constitute well-formed expressions
 - Semantic: The **meaning** behind this expressions

Syntax

Introduction

- Two base types:
 - ▶ **Terms**: Represents *objects*
 - ▶ Formulas: Represents *predicates*
- Both formed by symbol concatenation
- All symbols together form the alphabet of the language
- Can divide symbols in two categories
 - Logical symbols
 - Non-logical symbols

Logical symbols

- Infinite set of variables: $x, y, z, ..., x_0, x_1, ...$ (Lowercase letters)
- Connectives: $\land, \lor, \Rightarrow, \neg$
- Quantifiers: ∀,∃
- Equality (or *Identity*): =
- Auxiliary symbols: (;); . (dot); , (comma)

Non-logical symbols

- Represents predicates (or relations), functions and constants
- $\forall n \in \mathbb{Z}^*$ we have a set of *n*-ary **predicate symbols**

$$P_0^n, P_1^n, \dots$$
 (Uppercase letters)

• $\forall n \in \mathbb{Z}^+$ there exist <u>infinite</u> *n-ary* **function symbols**

$$f_0^n, f_1^n, \dots$$
 (Lowercase letters)

• **Constants** can be seen as 0-ary functions: c_0, c_1, \ldots

Formation rules (1)

Definition (Terms formation)

The set TERM of terms can be inductively defined by the following rules:

- If x is a variable, then $x \in TERM$
- ② Any expression $f(t_1, \ldots, t_n)$, with $t_1, \ldots, t_n \in \text{TERM}$, is a term. Since that, the following statement holds

$$f(t_1,\ldots,t_n)\in \text{TERM}$$

Formation rules (2)

Definition (Formulas formation)

The set FORM of formulas can be inductively defined by the following rules:

- lacktriangledown If $P \in \mathtt{PRED}^a$ and $t_1, \ldots, t_n \in \mathtt{TERM}$, than $P(t_1, \ldots, t_n) \in \mathtt{FORM}$
- ② If $t_1, t_2 \in \text{TERM}$, than $(t_1 = t_2) \in \text{FORM}$
- **3** If $\phi \in FORM$, than $\neg \phi \in FORM$
- If $\phi, \psi \in FORM$, than $(\phi \Box \psi) \in FORM$ (with $\Box \in \{\land, \lor, \Rightarrow\}$)
- If $\phi \in \text{FORM}$ and x is a variable, than $Qx.\phi \in \text{FORM}$ (with $Q \in \{\forall, \exists\}$)

^aThe set of *predicate symbols*

Variables (1)

Definition (Free and Bound variables)

The *free* and *bound* variable occurrences in a formula are defined inductively by the following rules:

- **1** If ϕ is atomic, than any variable $x \in Var(\phi)$ is free
- ② x is free/bound in $\neg \phi$ iff x is free/bound in ϕ
- **3** x is free/bound in $(\phi \square \psi)$ iff x is free/bound in either ϕ or ψ (with $\square \in \{\land, \lor, \Rightarrow\}$)
- lacktriangledown x is free in $Qy.\phi$ iff x is free in ϕ and $y \neq x$
- **1** \mathbf{S} is bound in $\mathbf{Q}\mathbf{y}.\phi$ iff \mathbf{x} is bound in ϕ

Variables (2)

- More easily, a variable x is bounded if it occurs in a quantification, x is free otherwise
- A variable can be both free and bounded in the same formula, e.g.

$$P(x,y) \Rightarrow \exists x. Q(x)$$

- In the **LHS** x is free
- 2 In the **RHS** x is bounded
- 3 Even so, the formula is still well-formed
- A formula with no free variables is called a sentence

Semantic

Structure and Interpretation

Definition (Structure)

A structure is formed by a domain D, $\mathbb{P} = \{P_1, \dots, P_n\}$ predicates on D, $\mathbb{F} = \{f_1, \dots, f_n\}$ total functions on D and a set $\mathbb{C} \subseteq D$ of constants

Definition (Interpretation)

Given a structure \mathfrak{D} and a map $(\cdot)^{\mathfrak{D}}$ s.t.

- ullet for all c in my language, $(c)^{\mathfrak{D}}=c^{\mathfrak{D}}\in\mathbb{C}$
- for all k-ary function f in my language, $(f)^{\mathfrak{D}} = f^{\mathfrak{D}}: D^k \to D \in \mathbb{F}$
- for all *n-ary* predicate P in my language, $(P)^{\mathfrak{D}} = P^{\mathfrak{D}} \subseteq D^n \in \mathbb{P}$ we call $(\mathfrak{D}, (\cdot)^{\mathfrak{D}})$ an *interpretation*.

Evaluation (1)

- Given an interpretation and an assignment a, it is possible to evaluate a formula
- The evaluation process maps the whole formula to a truth value
- ullet The assignment \overline{a} associates each free variable with a truth value
- If the formula is a *sentence*, \overline{a} does not affect the *truth value* of the formula
- Next slides shows the evaluation steps

Evaluation (2)

- **1** Extend \bar{a} to all terms of the language with the following rules:
 - ▶ Each variable x evaluates to $\overline{a}(x)$
 - ▶ Given $\{t_1, \ldots, t_n\} \in \text{TERM}$ evaluated to $\{d_1, \ldots, d_n\}$, a function $f(t_1, \ldots, t_n)$ evaluates to $(f)^{\mathfrak{D}1}(d_1, \ldots, d_n)$
- Assign each formula to a truth value with the following (inductive) rules:
 - (Continues in next slides)

¹Supposing we're evaluating f in a structure \mathfrak{D}

Evaluation (3)

• An atomic formula $P(t_1, ..., t_n)$ is associated with a truth value, depending on the truth of the following:

$$\langle v_1, \ldots, v_n \rangle \in (P)^{\mathfrak{D}}$$

where v_1, \ldots, v_n represents the evaluation of the predicate terms

• An atomic formula $(t_1 = t_2)$ evaluates to a truth value depending if $v_1 = v_2$ in D, where v_1, v_2 represents the evaluation of the terms

Evaluation (4)

- A formula containing *logical connectives* (e.g. $\phi \Box \psi^2, \neg \phi$) is evaluated according to the *truth table* of the connective
- A formula $\exists x.\phi$ is evaluated true iff exists an assignment \overline{a}' s.t. it differs from \overline{a} only for the assignment of x and ϕ is evaluated true via the \overline{a}' assignment, false otherwise
- A formula $\forall x.\phi$ is evaluated true iff exists an assignment \overline{a}' s.t. it differs from \overline{a} only for the assignment of x and ϕ is evaluated true for all values in \overline{a}' , false otherwise

Evaluation (5)

ullet Given a structure \mathfrak{D} , evaluation can be seen as a map

$$\rho_{\mathfrak{D}}: Var \to D$$

ullet We can use the $[\![\cdot]\!]$ notation to express the evaluation of a term

Definition

Given a structure $\mathfrak D$ and $\llbracket \cdot
rbracket{}
rbracke$

- **3** $[\![f(t_1,\ldots,t_n)]\!]_{\rho_{\mathfrak{D}}} = f^{\mathfrak{D}}([\![t_1]\!]_{\rho_{\mathfrak{D}}},\ldots,[\![t_n]\!]_{\rho_{\mathfrak{D}}})$

Satisfiability

Definition (Satisfiability relation)

Given a *structure* \mathfrak{D} we can recursively define the *satisfiability relation* \vDash as:

- \bullet $\rho_{\mathfrak{D}} \not\models \bot$

Natural Deduction

• Just as reference, we introduce the *quantification rules* for the First-Order natural deduction system

$$\frac{\phi(x)}{\forall y.\phi(y)} \forall I$$

$$\frac{\phi(y)}{\exists x.\phi(x)} \exists I$$

$$\frac{\phi(y)}{\exists y.\phi(y)} \exists I$$

$$\frac{\exists y.\phi(y)}{\forall y} \exists E$$

Second-Order Logic

Introduction

- As said before, Second-Order Logic extends First-Order Logic (respectively SOL and FOL from now on)
- The terms and formulas are pretty much the same of FOL
- To represent this "extension" we need a brief redefinition of what we've seen in the previous section

Syntax

Alphabet

- Consists of the following symbols:
 - ▶ Individual variables: $x_0, x_1, ...$
 - ▶ Individual constants: $c_0, c_1, ...$
 - ▶ Predicate variables: $X_0^n, X_1^n, ...$
 - ▶ Predicate constants: \bot , P_0^n , P_1^n , . . .
 - **▶** Connectives: ∧, ∨, ⇒, ¬
 - ▶ Quantifiers: ∀, ∃
 - Auxiliary symbols: (;); . (dot); , (comma)

Formulas

- The set FORM₂ of Second-Order formulas is inductively defined as follows
 - $X_i^0, P_i^0, \perp \in FORM_2$
 - $\forall n \in \mathbb{Z}^+.X^n(t_1,\ldots,t_n) \in FORM_2$
 - $\forall n \in \mathbb{Z}^+.P^n(t_1,\ldots,t_n) \in \mathtt{FORM}_2$
- FORM₂ is *closed* under **connectives** and **quantifiers**

Semantic

Structure

Definition (Second-Order Structure)

A Second-Order structure is formed by a domain D, a set $D^* = \langle D_n \mid n \in \mathbb{N} \rangle$ with $D_n \subseteq \mathcal{P}(D^n)$, a set $\mathbb{R} = \{R_1^n, \dots, R_k^n\}$ of predicates s.t. $R_i^n \in D_n$ and a set of constants $\mathbb{C} \subseteq D$

- If D_n contains **all** n-ary predicates $(D_n = \mathcal{P}(D^n))$ we call the structure *full*
- Even if the *elements* of a Second-Order structure are slightly different from the elements of a First-Order structure, we can use the same rules for **interpretation** and **evaluation**

Satisfiability

Definition (Second-Order Satisfiability relation)

Given a Second-Order structure \mathfrak{D}_2 and a language \mathcal{L} that defines a name \overline{S} for all $S \in D$, we can define the satisfiability relation \vDash_2 as:

- $\bullet \rho_{\mathfrak{D}_2} \not\models_2 \bot$
- 4 All connectives follow the same rules of First-Order Logic
- Quantification over a variable follow the same rules of First-Order Logic

^aBy using this notation, we can handle all types of *predicates* with one rule

Natural Deduction

 We need to add a set of rules that allows to validly derive the new "extended" quantifications

$$\frac{\phi}{\forall X^{n}.\phi} \forall^{2}I$$

$$\frac{\phi^{*}}{\forall X^{n}.\phi} \exists^{2}I$$

$$\frac{\phi^{*}}{\exists X^{n}.\phi} \exists^{2}I$$

$$\frac{\exists X^{n}.\phi}{\psi} \exists^{2}E$$

- ϕ^* is $\phi[X^n(t_1,\ldots,t_n)/\psi(t_1,\ldots,t_n)]$, where ψ is a generic formula
- No t_i becomes bounded during the substitution above, so ψ cannot quantify any term t_1, \ldots, t_n

Derivability

 We need to introduce another relation that states when a formula is derivable

Definition (Second-Order Derivability relation)

Given a deduction system and a set of formulas Γ , we can say $\Gamma \vdash_2 \phi$ (read as "Gamma derives phi") iff starting from Γ we can derive ϕ using the deduction system.

Formally, if exists a derivation

$$\frac{\Pi}{\phi}$$

s.t. $Hp[\Pi] \subseteq \Gamma$

• Same as in First-Order Logic

Comprehension schema (1)

• States that "Any <u>definable</u> subclass of a set is a set", formally:

Definition (Axiom schema of comprehension)

Given a formula ψ with $FV[\psi] \in \{x, t_1, \dots, t_n\}$, and a set A, the following holds

$$\forall t_1,\ldots,t_n.\forall A.\exists B.\forall x.(x \in B \Leftrightarrow (x \in A \land \psi(x,t_1,\ldots,t_n,A)))$$

- Since the schema holds for all x and for all A, for the generality of ψ , it is always possible to define a set from another set
- $\exists^2 I$ gives us this schema, since we can substitute P^n with ψ , obtaining the "filtered" subset

Comprehension schema (2)

Proof idea.

Since we can derive

$$\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow\phi(t_1,\ldots,t_n))$$

the following is correct

$$\frac{\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow\phi(t_1,\ldots,t_n))}{\exists X^n.\forall t_1,\ldots,t_n.(\phi(t_1,\ldots,t_n)\Leftrightarrow X^n(t_1,\ldots,t_n))}\,\exists^2 I$$

• Same proof concept can be applied for $\forall^2 E$, since we can define \forall^2 from \exists^2

Flattening SOL (1)

- Given the First-Order predicates Ap_0, Ap_1, \ldots s.t. Ap_n is (n+1)-ary, since it comprehends the *symbol* of the predicate and it's *arguments*
- $Ap_n(X, t_1, ..., t_n)$ can be seen as $X^n(t_1, ..., t_n)$, so Ap_0 is the First-Order version of X^0
- We also use some unary predicates
 - $V \rightarrow$ "is an element"
 - $U_0 \rightarrow$ "is an 0-ary predicate"
 - $U_1 \rightarrow$ "is an 1-ary predicate"
 - and so on...

Flattening SOL (2)

- **3** $U_0(C_0, V(C_{2^{i+1}}))$ for $i \ge 0$ and $U_n(C_{3^i5^n})$ for $i, n \ge 0$ $\forall z_1, \ldots, z_m. \exists P.($
- $U_n(X) \land \forall y_1, \dots, y_n. \Big(\bigwedge V(y_i) \Rightarrow (\phi^* \Leftrightarrow Ap_n(X, y_1, \dots, y_n)) \Big)$ $) \text{ where } X \not\in FV[\phi^*], \ FV[\phi] \in \{z_1, \dots, z_m, y_1, \dots, y_n\}$

Flattening SOL (3)

- The *i*-ary and *j*-ary predicates are pairwise disjoint and disjoint from the *element*
- ② If $\langle X, y_1, \dots, y_n \rangle \in Ap_n$ then X is a *predicate* and y_1, \dots, y_n are it's *elements*
- We can have both element and predicate constants
- First-Order equivalent of the comprehension schema
- **5** The 0-ary predicate for "false", equivalent to \perp

Flattening SOL (4)

- SOL can be translated preserving derivability
- We can assign symbols to the ones in SOL alphabet, in order to convert strings inductively
 - $(x_i)^* \leftarrow x_{2i+1}$
 - $(c_i)^* \leftarrow c_{2^{i+1}}$
 - $(X_i^n)^* \leftarrow x_{3^i 5^n}$
 - $(P_i^n)^* \leftarrow c_{3^i 5^n}$
 - $(X_i^0)^* \leftarrow Ap_0(x_{3^i})$
 - $P_i^0)^* \leftarrow Ap_0(c_{3^i})$
 - $\blacktriangleright (\bot)^* \leftarrow Ap_0(c_0)$

with $i, n \ge 0$

Flattening SOL (5)

• Doing this, we can "translate" Second-Order formulas as follows:

```
 (\phi \Box \psi)^* \leftarrow \phi^* \Box \psi^* 
 (\neg \phi)^* \leftarrow \neg \phi^* 
 (\forall x_i.\phi(x_i))^* \leftarrow \forall x_i^*.(V(x_i^*) \Rightarrow \phi^*(x_i^*)) 
 (\exists x_i.\phi(x_i))^* \leftarrow \exists x_i^*.(V(x_i^*) \land \phi^*(x_i^*)) 
 (\forall X_i^n.\phi(X_i^n))^* \leftarrow \forall (X_i^n)^*.(U_n((X_i^n)^*) \Rightarrow \phi^*((X_i^n)^*)) 
 (\exists X_i^n.\phi(X_i^n))^* \leftarrow \exists (X_i^n)^*.(U_n((X_i^n)^*) \land \phi^*((X_i^n)^*))
```

• This further strengthens the result of *derivability*, since we can state that $\vdash \Rightarrow \vdash_2$

Model

Definition (Model)

Given a structure \mathfrak{D}_2 , it is called a **model** of SOL if it admits (a.k.a is valid) the comprehension schema.

- If \mathfrak{D}_2 is *full*, then it is called a **principal** (or *standard*) **model**
 - From the definition above we get two distinct notions of "validity" in SOL
 - true in all models
 - true in all principal models
 - We'll use the first one as default

Soundness (1)

- Given the *derivability relation* \vdash_2 , it is easy to prove the **Soundness** result
- Just recall that by flattening we just proved that we can translate each Second-Order Formula into a First-Order formula
- Since the result of derivability *holds* for SOL the same way it holds for FOL, we can state the following

Corollary

Given a formula ϕ , $\vdash \phi \Rightarrow \vdash_2 \phi$ since we never added a derivation

$$\frac{\Pi}{\bot}$$

in extending FOL Natural Deduction, so $\frac{1}{2}$

Soundness (2)

Theorem (Soundness)

$$\Gamma \vdash_2 \phi \Rightarrow \Gamma \vDash_2 \phi$$

Proof idea.

From the *corollary* seen in tre previous slide $\not\searrow \bot$, so $\Gamma \vdash_2 \phi \Rightarrow \phi \neq \bot$. If Γ is formed by any *Second-Order formula*, we can say that $\Gamma \vDash_2 \phi$ since we can find a derivation

$$\frac{\Pi}{\phi}$$

s.t. $Hp[\Pi] \subseteq \Gamma$ and $Hp[\Pi] \models_2 \phi$.



Completeness

With the same assumptions as before, we can also prove
 Completeness

Theorem (Completeness)

 $\Gamma \vDash_2 \phi \Rightarrow \Gamma \vdash_2 \phi$

Proof idea.

Immediate consequence of flattening SOL, since $\Gamma \vDash \phi \Rightarrow \Gamma \vdash \phi$ in FOL.

By combining the two previous results, we obtain

Proposition

 $\Gamma \vDash_2 \phi \Leftrightarrow \Gamma \vdash_2 \phi$

TODO

• SOL can define every connective in term of \forall and \Rightarrow

Theorem

- \bullet $\vdash_2 \bot \Leftrightarrow \forall X^0.X^0$

- $\bullet \vdash_2 (\exists X^n.\phi) \Leftrightarrow \forall X^0.(\forall X^n.(\phi \Rightarrow X^0) \Rightarrow X^0)$

Identity (1)

• The German philosopher **Gottfried Wilhelm Leibniz** introduced the *Leibniz's law*, also called *identity of indiscernibles* or *Leibniz identity*

Definition (Leibniz identity)

Given two *individuals* x and y, we can state that x = y iff they have exactly the same properties.

Formally

$$\forall X.(X(x) \Leftrightarrow X(y))$$

 Since we can now quantify properties, SOL can easily represent this concept

Identity (2)

Theorem

$$\vdash_2 (x = y) \Leftrightarrow x = y \text{ w.r.t. Leibniz's law}$$

 To prove the above theorem more easily, we'll first need to prove the following properties

Property

$$I_1 \vdash_2 (x = x)$$

$$I_2 \vdash_2 (x = y) \Rightarrow y = x$$

$$I_3 \vdash_2 (x = y) \Rightarrow (y = z \Rightarrow x = z)$$

$$I_4 \vdash_2 (x = y) \Rightarrow (\phi(x) \Rightarrow \phi(y))$$

Identity (3)

Proof idea of I_1 , I_2 , I_3 , I_4 .

 I_1 , I_2 and I_3 are obvious, since they states *identity*, *commutativity* and *transitivity*.

Since we can derive (x = y), if the **LHS** makes a generic formula ϕ true, then **RHS** will make that same formula true. If we cannot derive (x = y) the implication is obviously true.

Proof.

- \Rightarrow Immediately follows by I_4 .
- \leftarrow We can derive (x = y) like this



Second-Order arithmetic

- Consider SOL with First-Order identity and S predicate constant for the successor relation
- We can add the following axioms:
 - $\exists !x. \forall y. \neg S(y,x)$
 - $\forall x. \exists ! y. S(x, y)$
- The latter holds under the following axioms:
 - \bigcirc $\forall y. \neg S(y, 0)$

Axiom of Extensionality

Let's define the concept of identity for Second-Order terms

Definition

Given arguments t_1, \ldots, t_n , we can state that two *predicates* X_1^n and X_2^n are *identical* iff $X_1^n(t_1, \ldots, t_n) \Leftrightarrow X_2^n(t_1, \ldots, t_n)$.

Formally

$$\forall \{t_1,\ldots,t_n\}.(X_1^n(t_1,\ldots,t_n) \Leftrightarrow X_2^n(t_1,\ldots,t_n)) \Leftrightarrow X_1^n = X_2^n$$

Thank you for your attention!