

Dynamic Epistemic Logic

Graduate Course

ALMA / Corelab
National Technical University of Athens

Spring semester 2021

- 1 Definability
- 2 Systems of modal logic
- 3 Soundness and completeness

Let ϕ be a modal formula and \mathcal{F} a class of frames. We say that ϕ **defines** \mathcal{F} if for all frames F we have that

$$F \in \mathcal{F} \text{ if and only if } F \models \phi$$

Each one of the following properties is defined by a modal formula

Property	Modal formula
① Reflexive: $\forall w (wRw)$	$T: \Box p \rightarrow p$
② Symmetric: $\forall w \forall v (wRv \rightarrow vRw)$	$B: p \rightarrow \Box \Diamond p$
③ Serial: $\forall w \exists v (wRv)$	$D: \Box p \rightarrow \Diamond p$
④ Transitive: $\forall w \forall v \forall u (wRv \wedge vRu \rightarrow wRu)$	4: $\Box p \rightarrow \Box \Box p$
⑤ Euclidean: $\forall w \forall v \forall u (wRv \wedge wRu \rightarrow vRu)$	5: $\Diamond p \rightarrow \Box \Diamond p$

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⑥ Partially functional: $\forall w \forall v \forall u (wRv \wedge wRu \rightarrow v = u)$	DC: $\Diamond p \rightarrow \Box p$

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6 Partially functional: $\forall w \forall v \forall u (wRv \wedge wRu \rightarrow v = u)$	DC: $\Diamond p \rightarrow \Box p$
7 Functional: $\forall w \exists! v (wRv)$	D & DC: $\Diamond p \leftrightarrow \Box p$

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⑦ Functional: $\forall w \exists ! v (wRv)$	$D \ \& \ DC: \Diamond p \leftrightarrow \Box p$
⑧ Dense: $\forall w \forall v (wRv \rightarrow \exists u (wRu \wedge uRv))$	$4C: \Box \Box p \rightarrow \Box p$

The axiomatic system K

Axioms

- (P) all instances of propositional tautologies in the language \mathcal{L}_\Box
- (K) $\Box(\phi \rightarrow \psi) \rightarrow (\Box\phi \rightarrow \Box\psi)$

Rules

- (MP) from $\vdash \phi$ and $\vdash \phi \rightarrow \psi$ infer $\vdash \psi$
- (NC) from $\vdash \phi$ infer $\vdash \Box\phi$

How to define a system of modal logic Σ ?

System of modal logic A set of formulas Σ is a system of modal logic iff it contains all propositional tautologies (PL) and is closed under modus ponens (MP) and uniform substitution (US).

Uniform substitution: from $\vdash \phi$, infer $\vdash \theta$, where θ is obtained from ϕ by uniformly replacing proposition variables in ϕ by arbitrary formulas.

We will usually just say '**logic**' or sometimes '**system**' instead of 'system of modal logic'.

The **theorems** of a logic are just the formulas in it.
We write $\vdash_{\Sigma} A$ to mean that A is a theorem of Σ .

How to define a system of modal logic Σ ?

Given a set of formulas Γ and a set of rules of inference R , define Σ to be the smallest system of modal logic containing Γ and closed under R .

Equivalently, given the definition of 'system of modal logic', the smallest set of formulas containing PL and Γ , and closed under R , modus ponens (MP), and uniform substitution (US).

Γ and R are sometimes called '**axioms**' of Σ .

More axioms...

$$T: \Box p \rightarrow p \quad \Longleftrightarrow \quad T_{\Diamond}: p \rightarrow \Diamond p$$

$$B: p \rightarrow \Box \Diamond p \quad \Longleftrightarrow \quad \Diamond \Box p \rightarrow p$$

$$D: \Box p \rightarrow \Diamond p$$

$$4: \Box p \rightarrow \Box \Box p$$

$$5: \neg \Box p \rightarrow \Box \neg \Box p \quad \Longleftrightarrow \quad \Diamond p \rightarrow \Box \Diamond p \quad \Longleftrightarrow \quad \Diamond \Box p \rightarrow \Box p$$

For example,

$$\Box p \rightarrow p \Longleftrightarrow$$

$$\neg p \rightarrow \neg \Box p \Longleftrightarrow$$

$$\neg p \rightarrow \Diamond \neg p \Longleftrightarrow$$

$$q \rightarrow \Diamond q$$

$$T: \Box p \rightarrow p \quad \Longleftrightarrow \quad T_{\Diamond}: p \rightarrow \Diamond p$$

$$B: p \rightarrow \Box \Diamond p \quad \Longleftrightarrow \quad \Diamond \Box p \rightarrow p$$

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Systems of modal logic

- $K+T$ is called T
- $K+B$ is called KB
- $K+D$ is called KD
- $K+4$ is called $K4$

$$T: \Box p \rightarrow p \quad \Longleftrightarrow \quad T_{\Diamond}: p \rightarrow \Diamond p$$

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- $K+B$ is called KB
- $K+D$ is called KD
- $K+4$ is called $K4$
- $K+T+4$ is called $S4$
- $K+T+4+5$ is called $S5$
- $K+D+4+5$ is called $KD45$

- Some relationships among these systems are trivial.

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$$T \subseteq S4$$

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$$\text{Reminder: } K + T \subseteq K + T + 4$$

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$$K \subseteq \Sigma \text{ for every } \Sigma \in \{T, KB, KD, K4, S4, S5, KD45\}$$

- Some relationships among these systems are not so trivial.

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$KD \subseteq T$

Proof: We prove that $\vdash_T D$.

1. $\Box p \rightarrow p$
2. $p \rightarrow \Diamond p$
3. $\Box p \rightarrow \Diamond p$

Axiom T

Axiom T_\Diamond

1,2, Prop. reasoning, MP

The axiomatic system S5

The following systems are equivalent:

$$S5 = KT5 = KT45 = KT4B = KDB4 = KDB5$$

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For example, $KT4B \subseteq KDB4$, as $\vdash_{KDB4} T$:

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For example, $KT4B \subseteq KDB4$, as $\vdash_{KDB4} T$:

1. $\Box p \rightarrow \Box \Box p$

Axiom 4

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For example, $KT4B \subseteq KDB4$, as $\vdash_{KDB4} T$:

1. $\Box p \rightarrow \Box \Box p$
2. $\Box \Box p \rightarrow \Diamond \Box p$

Axiom 4

Axiom D, US

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For example, $KT4B \subseteq KDB4$, as $\vdash_{KDB4} T$:

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2. $\Box \Box p \rightarrow \Diamond \Box p$
3. $\Diamond \Box p \rightarrow p$

Axiom 4

Axiom D, US

Axiom B

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- | | |
|--|----------------------------|
| 1. $\Box p \rightarrow \Box \Box p$ | Axiom 4 |
| 2. $\Box \Box p \rightarrow \Diamond \Box p$ | Axiom D, US |
| 3. $\Diamond \Box p \rightarrow p$ | Axiom B |
| 4. $\Box p \rightarrow p$ | 1,2,3, Prop. reasoning, MP |

Classes of Kripke structures (reminder)

We define the following classes of frames:

- 1 \mathcal{K} = the class of all frames
- 2 \mathcal{KD} = the class of **serial** frames
- 3 \mathcal{T} = the class of **reflexive** frames
- 4 $\mathcal{K4}$ = the class of **transitive** frames
- 5 \mathcal{KB} = the class of **symmetric** frames
- 6 $\mathcal{KD45}$ = the class of **serial**, **transitive** and **euclidean** frames
- 7 $\mathcal{S5}$ = the class of **reflexive**, **transitive** and **symmetric** frames = the class of frames where the accessibility relation is an **equivalence relation**

- Think of a frame as a model $M = \langle S, R, V \rangle$ without the valuation V . A frame is the underlying graph of a model.
- We say that a formula ϕ is valid with respect to a class of frames \mathcal{F} , symb. $\mathcal{F} \models \phi$, if ϕ is valid on every frame F in \mathcal{F} .

Definition of soundness

An axiomatic system Σ is **sound** with respect to a class \mathcal{F} of frames if every formula provable from Σ is valid with respect to \mathcal{F} .

Definition of completeness

An axiomatic system Σ is **complete** with respect to a class \mathcal{F} of frames if every formula that is valid with respect to \mathcal{F} is provable from Σ .

We think of an axiom system as **characterizing a class of frames** exactly if it provides a sound and complete axiomatization of that class.

K is a sound and complete axiomatization with respect to \mathcal{K} (the class of all frames).

T is a sound and complete axiomatization with respect to \mathcal{T} (the class of reflexive frames).

KB is a sound and complete axiomatization with respect to \mathcal{KB} (the class of symmetric frames).

KD is a sound and complete axiomatization with respect to \mathcal{KD} (the class of serial frames).

K4 is a sound and complete axiomatization with respect to $\mathcal{K}4$ (the class of transitive frames).

KD45 is a sound and complete axiomatization with respect to $\mathcal{KD}45$ (the class of serial, transitive and euclidean frames).

S5 is a sound and complete axiomatization with respect to $\mathcal{S}5$ (the class of reflexive, transitive and symmetric frames).

K is a sound axiomatization with respect to \mathcal{K} (the class of all frames).

Proof: Every K -provable formula is valid in \mathcal{K} . Let $F \in \mathcal{K}$.

1. If ϕ is a propositional tautology, then $F \models \phi$.
2. If $\mathcal{K} \models \phi$ and $\mathcal{K} \models \phi \rightarrow \psi$, then for any frame $F \in \mathcal{K}$ it holds that $F \models \psi$.
3. $F \models \Box(\phi \rightarrow \psi) \rightarrow (\Box\phi \rightarrow \Box\psi)$.
4. If $\mathcal{K} \models \phi$, then for any frame $F \in \mathcal{K}$ it holds that $F \models \Box\phi$.

Definition

1. A set of formulas Σ is **consistent** iff there is no ϕ such that both $\vdash_{\Sigma} \phi$ and $\vdash_{\Sigma} \neg\phi$ hold.
2. A formula ψ is Σ -consistent iff $\Sigma \cup \{\psi\}$ is consistent.

Fact 1

A formula ψ is Σ -consistent iff $\not\vdash_{\Sigma} \neg\psi$.

Useful proposition (reminder)

Proposition

Σ is complete with respect to a class of frames \mathcal{F} iff every Σ -consistent formula is satisfiable on some frame $F \in \mathcal{F}$.

Proof: 1. (\Leftarrow) We argue by contraposition. Suppose Σ is not complete with respect to \mathcal{F} . Then there is a formula ϕ such that $\mathcal{F} \models \phi$ but $\not\vdash_{\Sigma} \phi$. The formula $\neg\phi$ is Σ -consistent, but not satisfiable on any frame in \mathcal{F} .

(\Rightarrow) We argue by contraposition. Suppose there is a Σ -consistent formula ϕ that is not satisfiable on any frame in \mathcal{F} . Then, $\neg\phi$ is valid with respect to \mathcal{F} . But $\not\vdash_{\Sigma} \neg\phi$, since ϕ is Σ -consistent. So Σ is not complete with respect to \mathcal{F} .

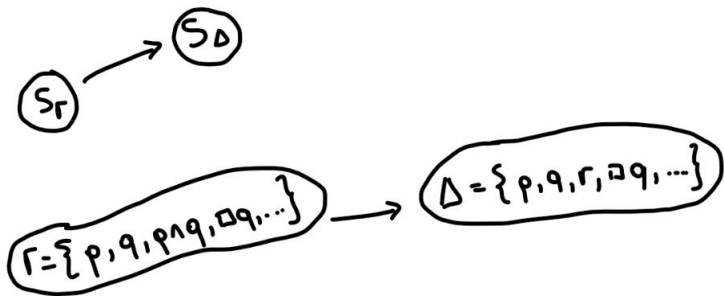
K is a complete axiomatization with respect to \mathcal{K} (the class of all frames).

Every K -consistent formula is satisfiable on some frame $F \in \mathcal{K}$.

The main idea

- 1 We are going to build a model \mathcal{M}^c such that every K-consistent formula is satisfiable on \mathcal{M}^c .
- 2 Each *state* of the model \mathcal{M}^c corresponds to a *maximal K-consistent set of formulas*. And conversely, every *maximal K-consistent set of formulas* corresponds to a *state* in \mathcal{M}^c . **There is a one-to-one correspondence between the set of states and the set of maximal K-consistent sets.**
- 3 A K-consistent formula ϕ is satisfiable on every state that corresponds to a maximal K-consistent set containing ϕ .
- 4 This model is called the **canonical** model.

The canonical model



Definition

A set Γ of formulas is a **maximal consistent** set if it is consistent and for every $\phi \notin \Gamma$, the set $\Gamma \cup \{\phi\}$ is inconsistent.

Deduction Theorem

If $\Gamma \cup \{\phi\} \vdash \psi$, then $\Gamma \vdash \phi \rightarrow \psi$.

The converse of the Deduction Theorem also holds and it is essentially an application of Modus Ponens.

Lemma

Every K-consistent set Γ of formulas can be extended to a K-maximal consistent set Γ^+ .

In addition, if Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- 1 for every formula ϕ , exactly one of ϕ and $\neg\phi$ is in Γ^+ ,
- 2 $\phi \wedge \psi \in \Gamma^+$ iff $\phi \in \Gamma^+$ and $\psi \in \Gamma^+$,
- 3 if $\phi \in \Gamma^+$ and $\phi \rightarrow \psi \in \Gamma^+$, then $\psi \in \Gamma^+$,
- 4 if ϕ is K provable, then $\phi \in \Gamma^+$.

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Proof:

- Let Γ be a consistent set and $\phi \in \mathcal{L}_\square$.

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- Let Γ be a consistent set and $\phi \in \mathcal{L}_{\square}$.
- Then, (at least) one of $\Gamma \cup \{\phi\}$ or $\Gamma \cup \{\neg\phi\}$ is consistent.

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- Let Γ be a consistent set and $\phi \in \mathcal{L}_\square$.
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- Assume that $\Gamma \cup \{\neg\phi\}$ is inconsistent.

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- Assume that $\Gamma \cup \{\neg\phi\}$ is inconsistent.
- Then, $\vdash_\Gamma \phi$ (by Fact 1).

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- Assume that $\Gamma \cup \{\neg\phi\}$ is inconsistent.
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- So there is a proof of ϕ from Γ (and Γ is consistent).

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Proof:

- Let Γ be a consistent set and $\phi \in \mathcal{L}_\square$.
- Then, (at least) one of $\Gamma \cup \{\phi\}$ or $\Gamma \cup \{\neg\phi\}$ is consistent.
- Assume that $\Gamma \cup \{\neg\phi\}$ is inconsistent.
- Then, $\vdash_\Gamma \phi$ (by Fact 1).
- So there is a proof of ϕ from Γ (and Γ is consistent).
- Therefore, $\Gamma \cup \{\phi\}$ is consistent.

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Every K-consistent set Γ of formulas can be extended to a K-maximal consistent set Γ^+ .

If Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- for every formula ϕ , exactly one of ϕ and $\neg\phi$ is in Γ^+ ,

Proof: Let $\phi_0, \phi_1, \phi_2, \dots$ be an enumeration of formulas in \mathcal{L}_\square . We define the set Γ^+ as follows:

$$\Gamma_0 = \Gamma$$

$$\Gamma_{n+1} = \left\{ \begin{array}{ll} \Gamma_n \cup \{\phi_n\}, & \text{if this is K-consistent} \\ \Gamma_n \cup \{\neg\phi_n\}, & \text{otherwise} \end{array} \right\}$$

Lemma

Every K-consistent set Γ of formulas can be extended to a K-maximal consistent set Γ^+ .

If Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

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$$\Gamma^+ = \bigcup_{n \geq 0} \Gamma_n$$

If Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- for every formula ϕ , exactly one of ϕ and $\neg\phi$ is in Γ^+ ,

Proof: Let Γ^+ be a maximal consistent set and $\phi \in \mathcal{L}_\square$. Then,

- either $\Gamma^+ \cup \{\phi\}$ is consistent and so $\phi \in \Gamma^+$, since Γ^+ is maximal,
- or $\Gamma^+ \cup \{\phi\}$ is inconsistent, which implies that $\Gamma^+ \cup \{\neg\phi\}$ is consistent and so $\neg\phi \in \Gamma^+$, since Γ^+ is maximal.

Lemma

In addition, if Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- $\phi \wedge \psi \in \Gamma^+$ iff $\phi \in \Gamma^+$ and $\psi \in \Gamma^+$,

Proof: (\Rightarrow) Let Γ^+ be a maximal consistent set and $\phi \wedge \psi \in \Gamma^+$. Then,

- $\phi \in \Gamma^+$. For otherwise, we would have $\neg\phi \in \Gamma^+$ and Γ^+ would be inconsistent.
- $\psi \in \Gamma^+$ for the same reason.

(\Leftarrow) Similarly.

Lemma

In addition, if Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- if $\phi \in \Gamma^+$ and $\phi \rightarrow \psi \in \Gamma^+$, then $\psi \in \Gamma^+$,

Proof: Let Γ^+ be a maximal consistent set and $\phi \in \Gamma^+$ and $\phi \rightarrow \psi \in \Gamma^+$. Then,

- $\vdash_{\Gamma^+} \psi$, since K is closed under Modus Ponens. So it holds that $\Gamma^+ \cup \{\psi\}$ is consistent and $\psi \in \Gamma^+$.

Lemma

In addition, if Γ^+ is a K-maximal consistent set, then it satisfies the following properties:

- if ϕ is K provable, then $\phi \in \Gamma^+$.

Proof: Let Γ^+ be a maximal consistent set and ϕ is K provable. Then,

- $\vdash_{\Gamma^+} \phi$. So it holds that $\Gamma^+ \cup \{\phi\}$ is consistent and $\phi \in \Gamma^+$.

Proof of completeness

Every K-consistent formula is satisfiable on some frame $F \in \mathcal{K}$.

Proof:

We construct a special model \mathcal{M}^c in which every K-consistent formula is satisfiable!

\mathcal{M}^c is called the *canonical* model.

\mathcal{M}^c has a state s_Γ corresponding to every maximal consistent set Γ .

Proof of completeness

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Proof:

\mathcal{M}^c has a state s_Γ corresponding to every maximal consistent set Γ .

We will show that:

$$\mathcal{M}^c, s_\Gamma \models \phi \text{ iff } \phi \in \Gamma. \quad (*)$$

It suffices to prove $(*)$. Why?

Proof of completeness

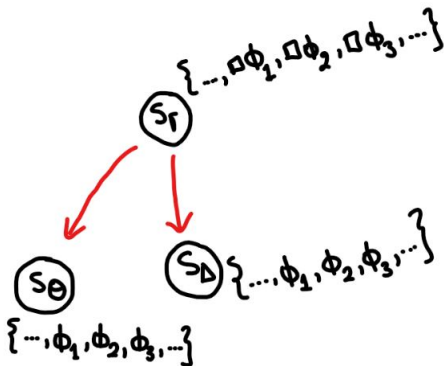
We define the canonical model \mathcal{M}^c for K to be the triple (W^c, R^c, V^c) , where:

- $W^c = \{s_\Gamma \mid \Gamma \text{ is a maximal consistent set}\}$

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- $W^c = \{s_\Gamma \mid \Gamma \text{ is a maximal consistent set}\}$
- $s_\Gamma R^c s_\Delta \iff \text{if } \Box\phi \in \Gamma, \text{ then } \phi \in \Delta, \text{ for every } \phi \in \mathcal{L}_\Box$



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-

We define $\Gamma_\Box = \{\phi \mid \Box\phi \in \Gamma\}$. The definition of R^c becomes:

- $s_\Gamma R^c s_\Delta \iff \Gamma_\Box \subseteq \Delta$ or
- $R^c = \{(s_\Gamma, s_\Delta) \mid \Gamma_\Box \subseteq \Delta\}$

Proof of completeness

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- $W^c = \{s_\Gamma \mid \Gamma \text{ is a maximal consistent set}\}$
- $s_\Gamma R^c s_\Delta \iff \text{if } \Box\phi \in \Gamma, \text{ then } \phi \in \Delta, \text{ for every } \phi \in \mathcal{L}_\Box$
- $V^c(p) = \{s_\Gamma \mid p \in \Gamma\}$

Proof of completeness

We show by induction on the structure of ϕ that for all Γ , we have that:

$$\mathcal{M}^c, s_\Gamma \models \phi \text{ iff } \phi \in \Gamma. \quad (*)$$

Proof of completeness

For all Γ , \mathcal{M}^c , $s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- If ϕ is a propositional variable, then from the definition of V^c , it holds that $s_\Gamma \models p$ iff $p \in \Gamma$.

Recall that we defined $V^c(p) = \{s_\Gamma \mid p \in \Gamma\}$.

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For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \neg\psi$

Let $s_\Gamma \in W^c$.

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Since Γ is maximal consistent, $\mathcal{M}^c, s_\Gamma \models \neg\psi$ iff $\neg\psi \in \Gamma$ by the Lemma.

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So, $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$.

Proof of completeness

For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \psi_1 \wedge \psi_2$

Let $s_\Gamma \in W^c$.

Proof of completeness

For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \psi_1 \wedge \psi_2$

Let $s_\Gamma \in W^c$.

By inductive hypothesis, $\mathcal{M}^c, s_\Gamma \models \psi_1$ iff $\psi_1 \in \Gamma$ and $\mathcal{M}^c, s_\Gamma \models \psi_2$ iff $\psi_2 \in \Gamma$.

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$$\mathcal{M}^c, s_\Gamma \models \psi_1 \wedge \psi_2$$

$\Leftrightarrow \mathcal{M}^c, s_\Gamma \models \psi_1$ and $\mathcal{M}^c, s_\Gamma \models \psi_2$ (by the definition of truth)

$\Leftrightarrow \psi_1 \in \Gamma$ and $\psi_2 \in \Gamma$ (by inductive hypothesis)

$\Leftrightarrow \psi_1 \wedge \psi_2 \in \Gamma$ (by Lemma)

So, $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$.

Proof of completeness

For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \Box\psi$

Let $s_\Gamma \in W^c$.

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By inductive hypothesis, $\mathcal{M}^c, s_\Gamma \models \psi$ iff $\psi \in \Gamma$.

(\Leftarrow) Let $\phi \in \Gamma$. Since $\Box\psi \in \Gamma$, for every s_Δ such that $s_\Gamma R^c s_\Delta$, we have that $\psi \in \Delta$ (by the definition of R^c).

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So, for every s_Δ such that $s_\Gamma R^c s_\Delta$, it holds that $\mathcal{M}^c, s_\Delta \models \psi$ (by inductive hypothesis).

This means that $\mathcal{M}^c, s_\Gamma \models \Box\psi$ (by the definition of truth).

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For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

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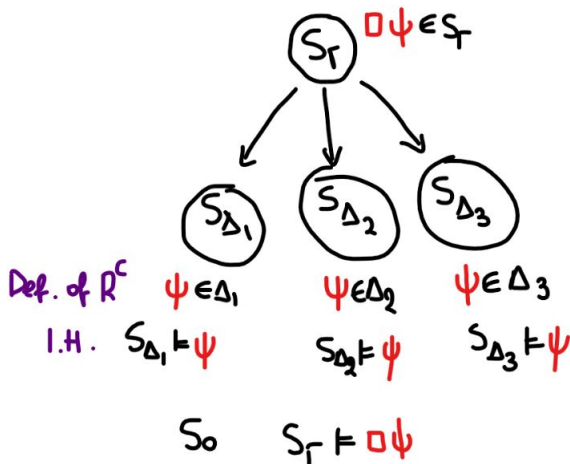
So, for every s_Δ such that $s_\Gamma R^c s_\Delta$, it holds that $\mathcal{M}^c, s_\Delta \models \psi$ (by inductive hypothesis).

This means that $\mathcal{M}^c, s_\Gamma \models \Box\psi$ (by the definition of truth).

So, $\mathcal{M}^c, s_\Gamma \models \phi$.

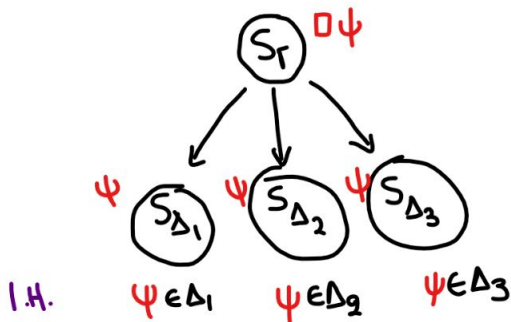
Intuition

It is not hard to prove that if “all maximal consistent sets accessible from Γ contain ψ ”, then s_Γ satisfies $\Box\psi$.



Intuition for the converse

It is a little harder to prove that if $\Box\psi$ is true on s_Γ , then $\Box\psi$ belongs to the maximal consistent set Γ .



But why should $\Box\psi \in \Gamma$?

Proof of completeness

For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \Box\psi$

Let $s_\Gamma \in W^c$. We are going to show that $\phi \in \Gamma$.

Proof of completeness

For all Γ , $\mathcal{M}^c, s_\Gamma \models \phi$ iff $\phi \in \Gamma$. (*)

- $\phi = \Box\psi$

Let $s_\Gamma \in W^c$. We are going to show that $\phi \in \Gamma$.

By inductive hypothesis, $\mathcal{M}^c, s_\Gamma \models \psi$ iff $\psi \in \Gamma$.

(\Rightarrow) Let $\mathcal{M}^c, s_\Gamma \models \phi$.

Proof of completeness

(\Rightarrow) $\mathcal{M}^c, s_\Gamma \models \Box\psi$. We are going to show that $\Box\psi \in \Gamma$.

We are going to prove the following facts:

1. The set $\Gamma_\Box \cup \{\neg\psi\}$ is inconsistent.
2. A finite subset $\{\phi_1, \dots, \phi_k, \neg\psi\}$ of $\Gamma_\Box \cup \{\neg\psi\}$ is inconsistent.
3. The set $\{\Box\phi_1, \dots, \Box\phi_k, \neg\Box\psi\}$ is inconsistent.
4. $\Box\psi \in \Gamma$.

Recall that $\Gamma_\Box = \{\phi \mid \Box\phi \in \Gamma\}$.

Proof of completeness

Fact 1. The set $\Gamma_{\Box} \cup \{\neg\psi\}$ is inconsistent.

Proof of Fact 1: Suppose that $\Gamma_{\Box} \cup \{\neg\psi\}$ is consistent.

- Then, it can be extended to a maximal consistent set, let's say Θ .
- Since, $\Gamma_{\Box} \subseteq \Theta$, we have that $s_{\Gamma} R^c s_{\Theta}$, by definition of R^c .
- It holds that $\neg\psi \in \Theta$, so by inductive hypothesis $\mathcal{M}^c, s_{\Theta} \models \neg\psi$.
- Therefore, $\mathcal{M}^c, s_{\Gamma} \models \neg\Box\psi$.

Contradiction!

Recall that **we know** $\mathcal{M}^c, s_{\Gamma} \models \Box\psi$ and we are going to show that $\Box\psi \in \Gamma$.

Proof of completeness

Fact 2. A finite subset $\{\phi_1, \dots, \phi_k, \neg\psi\}$ of $\Gamma_{\square} \cup \{\neg\psi\}$ is inconsistent.

Proof of Fact 2: Since every proof is finite, for any inconsistent set, there is a finite subset of that set which is inconsistent.

Proof of completeness

Fact 3. The set $\{\Box\phi_1, \dots, \Box\phi_k, \neg\Box\psi\}$ is inconsistent.

Proof of Fact 3:

- 1 Since $\{\phi_1, \dots, \phi_k\} \cup \{\neg\psi\}$ is inconsistent, it holds that $\{\phi_1, \dots, \phi_k\} \vdash \psi$. By the Deduction Theorem, $\vdash (\phi_1 \rightarrow (\phi_2 \rightarrow (\dots(\phi_k \rightarrow \psi)\dots)))$.

Proof of completeness

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- 3 By the axiom (K) and propositional reasoning we have that $\vdash \Box(\phi_1 \rightarrow (\phi_2 \rightarrow (\dots(\phi_k \rightarrow \psi)\dots))) \rightarrow (\Box\phi_1 \rightarrow (\Box\phi_2 \rightarrow (\dots(\Box\phi_k \rightarrow \Box\psi)\dots)))$.

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- 4 By 2, 3 and Modus Ponens we have that $\vdash (\Box\phi_1 \rightarrow (\Box\phi_2 \rightarrow (\dots(\Box\phi_k \rightarrow \Box\psi)\dots)))$.
- 5 So, it holds that $\{\Box\phi_1, \dots, \Box\phi_k\} \vdash \Box\psi$ which means that $\{\Box\phi_1, \dots, \Box\phi_k, \neg\Box\psi\}$ is inconsistent.

Fact 4. $\Box\psi \in \Gamma$.

Proof of Fact 4:

- Since $\phi_1, \dots, \phi_k \in \Gamma_{\Box}$, we have that $\Box\phi_1, \dots, \Box\phi_k \in \Gamma$ (by definition of Γ_{\Box}).

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Proof of Fact 4:

- Since $\phi_1, \dots, \phi_k \in \Gamma_{\Box}$, we have that $\Box\phi_1, \dots, \Box\phi_k \in \Gamma$ (by definition of Γ_{\Box}).
- Since Γ is consistent, $\neg\Box\psi \notin \Gamma$ (by Fact 3).

Fact 4. $\Box\psi \in \Gamma$.

Proof of Fact 4:

- Since $\phi_1, \dots, \phi_k \in \Gamma_{\Box}$, we have that $\Box\phi_1, \dots, \Box\phi_k \in \Gamma$ (by definition of Γ_{\Box}).
- Since Γ is consistent, $\neg\Box\psi \notin \Gamma$ (by Fact 3).
- But since Γ is maximal, exactly one of $\Box\psi$ and $\neg\Box\psi$ must be in Γ (by Lemma).
- So, $\Box\psi \in \Gamma$.

K4 is sound and complete with respect to $\mathcal{K}4$ (the class of transitive frames).

Proof: **Soundness:** Easy.

Completeness:

- We define the canonical model \mathcal{M}^c for K4 as before but now W^c is the set of K4-maximal consistent sets of formulas.
- Every K4-consistent formula ϕ is satisfiable on the canonical model \mathcal{M}^c for K4.
- \mathcal{M}^c is a transitive model, i.e. R^c is transitive.

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Proof: Let $s_\Gamma, s_\Delta, s_\Theta \in W^c$ such that $s_\Gamma R^c s_\Delta$ and $s_\Delta R^c s_\Theta$. We are going to show that $s_\Gamma R^c s_\Theta$.

We are going to show that $\Box\phi \in \Gamma$ implies $\phi \in \Theta$. Then, by the definition of R^c , we have that $s_\Gamma R^c s_\Theta$.

Let $\Box\phi \in \Gamma$. Also, $\Box\phi \rightarrow \Box\Box\phi \in \Gamma$, since Γ is K4-maximal consistent. So, by Modus Ponens, $\Box\Box\phi \in \Gamma$.

Since $s_\Gamma R^c s_\Delta$, we have that $\Box\phi \in \Delta$. Finally, since $s_\Delta R^c s_\Theta$, we have that $\phi \in \Theta$.