Přednáška 13

Teorie aritmetiky a Gödelovy výsledky o neúplnosti a nerozhodnutelnosti



Hilbert calculus

- The set of axioms has to be decidable, *axiom schemes*:
- 1. $A \supset (B \supset A)$
- $2. \quad (A \supset (B \supset C)) \supset ((A \supset B) \supset (A \supset C))$
- 3. $(\neg B \supset \neg A) \supset (A \supset B)$
- 4. $\forall x A(x) \supset A(x/t)$ Term t substitutable for x in A
- 5. $(\forall x [A \supset B(x)]) \supset (A \supset \forall x B(x)), x \text{ is not free in } A$





Hilbert calculus



The *deduction rules* are of a form:

 $A_1,...,A_m \mid -B_1,...,B_m$

enable us to prove *theorems* (*provable formulas*) of the calculus. We say that each B_i is *derived* (inferred) from the set of assumptions A_1, \ldots, A_m .

Rule schemas:

- MP: **A**, **A** ⊃ **B** |− **B**
- G: $\mathbf{A} \models \forall \mathbf{x} \mathbf{A}$

(modus ponens) (generalization)

A Proof from Assumptions



A (direct) proof of a formula A from assumptions A_1, \dots, A_m is a sequence of formulas (proof steps) B_1, \dots, B_n such that:

- $A = B_n$ (the proved formula A is the last step)
- each B_i (i=1,...,n) is either
 - an **axiom** (logically valid formula), or
 - an **assumption** A_k ($1 \le k \le m$), a formula valid in a chosen interpretation I, or
 - B_i is *derived* from the previous B_j (j=1,...,i-1) using a rule of the calculus.
- A formula **A** is **provable from** $A_1, ..., A_m$, denoted $A_1, ..., A_m \mid -A$, if there is a proof of A from $A_1, ..., A_m$.

The Theorem of Deduction

- Let A be a closed formula, B any formula. Then:
- $A_1, A_2, \dots, A_k \models A \supset B$ if and only if $A_1, A_2, \dots, A_k, A \models B$.
- For k = 0: $|-A \supset B$ if and only if A |-B.

Remark: The statement

a) if $|-A \supset B$, then A |-B

is valid universally, not only for A being a closed formula (the proof is obvious – modus ponens).

On the other hand, the other statement

- b) If A |– B, then |– A ⊃ B
 is not valid for an open formula A (with at least one free variable).
- *Example*: Let A = A(x), $B = \forall xA(x)$.

Then $A(x) \models \forall x A(x)$ is valid according to the generalisation rule.

But the formula $A(x) \supset \forall x A(x)$ is generally not logically valid, and therefore not provable in a sound calculus.



Theorem on Soundness (semantic consistence)



- Generalisation rule A(x) ∀xA(x) is tautology preserving and *truth-in-interpretation preserving*:
- If in a structure I the formula A(x) is true for any valuation e of x, |=_I A(x), then, by definition, it means that |=_I ∀xA(x) (is true in the interpretation I).

A Complete Calculus: if |= A then |– A

- Each logically valid formula is provable in the calculus
- The set of *theorems* = the set of *logically valid formulas*
- Sound (semantic consistent) and complete calculus: |= A iff |– A
 - Provability and logical validity coincide in FOPL (1st-order predicate logic)
- Hilbert calculus is sound and complete

Properties of a calculus: deduction rules, consistency

- **The set of deduction rules** enables us to perform proofs mechanically, considering just the symbols, abstracting of their semantics. Proving in a calculus is a **syntactic method**.
- A natural demand is a *syntactic consistency* of the calculus.
- A *calculus is consistent* iff there is a WFF φ such that φ is not provable (*in an inconsistent calculus everything is provable*).
- This definition is equivalent to the following one: a calculus is consistent iff a formula of the form $A \land \neg A$, or $\neg(A \supset A)$, is not provable.
- A calculus is syntactically consistent iff it is sound (semantically consistent).

Sound and Complete Calculus: |= A iff |– A



• Soundness

(an outline of the proof has been done)

- In 1928 Hilbert and Ackermann published a concise small book Grundzüge der theoretischen Logik, in which they arrived at exactly this point: they had defined axioms and derivation rules of predicate logic (slightly distinct from the above), and formulated the problem of completeness. They raised a question whether such a proof calculus is complete in the sense that each logical truth is provable within the calculus; in other words, whether the calculus proves exactly all the logically valid FOPL formulas.
- Completeness Proof (T a set of sentences = closed formulas)
- Stronger version: if $T \models \varphi$, then $T \models \varphi$. Kurt Gödel, 1930
- A *theory T is consistent* iff there is a formula φ which is not provable in T: T | φ.

Strong Completeness of Hilbert Calculus: *if* $T \models \varphi$ *, then* $T \models \varphi$



 The proof of the Completeness theorem is based on the following *Lemma*:

Each consistent theory has a model.

- if T |= φ, then T |- φ iff
- if *not* T |– ϕ , then *not* T |= $\phi \Rightarrow$
- {T $\cup \neg \phi$ } does not prove ϕ as well ($\neg \phi$ does not contradict T) \Rightarrow
- {T $\cup \neg \phi$ } is consistent, it has a model M \Rightarrow
- M is a model of T in which ϕ is not true \Rightarrow
- φ is not entailed by T: **T** | $\neq \varphi$

Properties of a calculus: Hilbert calculus is not decidable



- There is another property of calculi. To illustrate it, let's raise a question: having a formula φ , does the calculus *decide* φ ?
- In other words, *is there an algorithm* that would answer Yes or No, having φ as input and answering the question whether φ is logically valid or no? If there is such an algorithm, then the calculus is *decidable*.
- If the calculus is complete, then it proves all the logically valid formulas, and the proofs can be described in an algorithmic way.
- However, in case the input formula φ is not logically valid, the algorithm does not have to answer (in a final number of steps).
- Indeed, there are no decidable 1st order predicate logic calculi, i.e., the problem of logical validity is not decidable in the FOPL.
- (the consequence of Gödel Incompleteness Theorems)

Provable = logically true? Provable from ... = logically entailed by ...?



- The relation of *provability* (A₁,...,A_n |– A) and the relation of *logical entailment* (A₁,...,A_n |= A) are *distinct relations*.
- Similarly, the set of theorems |– A (of a calculus) is generally not identical to the set of logically valid formulas |= A.
- The former is syntactic and defined within a calculus, the latter independent of a calculus, it is semantic.
- In a *sound* calculus the set of theorems is a *subset* of the set of logically valid formulas.
- In a *sound and complete* calculus the set of theorems is *identical* with the set of logically valid formulas.

1921: Hilbert's Program of Formalisation of Mathematics

- Kurt Gödel 1929, 1930-doctoral dissertation *Completeness Theorem*; A₁,...,A_n |– B iff A₁,...,A_n |= B
- Continued: 1930 (!!!) Gödel first announced *Incompleteness Theorem* to Rudolf Carnap in Café Reichsrat in Vienna.
- The work on incompleteness was published early in 1931, and defended as a *Habilitationschrift* at the University of Vienna in 1932.
- The title of *Privatdozent* gave Gödel the right to give lectures at the university but without pay.



1921: Hilbert's Program of Formalisation of Mathematics



- Reasoning with infinites \Rightarrow paradoxes (Zeno, infinitesimals in the 17th century, Russell, ...)
- *Hilbert*: *'finitary' methods* of axiomatisation and reasoning in mathematics;
- *Kant*: We obviously cannot experience infinitely many events or move about infinitely far in space.
- However, there is no upper bound on the number of steps we execute, we can always move a step further.
- But at any point we will have acquired only a *finite* amount of experience and have taken only a finite number of steps.
- Thus, for a Kantian like Hilbert, the only legitimate infinity is a *potential* infinity, not the *actual* infinity.
- "mathematics is about symbols" (?), mathematical reasoning Syntactic laws of symbol manipulation (?); *consistency proof*



Incompleteness of arithmetic, Gödel's first and second theorems

- Now we are not interested just in *logical truths*, i.e., sentences true under *every interpretation* of the FOPL language,
- but in sentences characterizing arithmetic of natural numbers which are true under the standard (intended) interpretation, which is the structure N:

•
$$N = \langle N, 0, S_N, +_N, *_N, =_N, \leq_N \rangle$$

Theory T: logical + special axioms, rules (e.g. of Hilbert)

- T |= $\phi \Leftrightarrow$ T |- ϕ .
- What is missing? Why did Hilbert want more?
- In order to avoid inconsistencies (the set of all subsets, ...) – proof of consistency of arithmetic
- To find a consistent theory whose axioms characterise arithmetic of natural numbers completely, so that each arithmetic truth expressed in a formal language would be logically entailed by the axioms and thus derivable from them in a **finite** number of steps.
- Moreover, the set of axioms has to be fixed and initially well defined.
- Gödel's two theorems on incompleteness show that these demands cannot be met.

Theory N: arithmetic

- constant symbol **0** (zero)
- unary functional symbol **S** (successor: +1)
- binary functional symbols + and * (plus, times)

(False in N)

- binary predicate symbols =, ≤
- Sentences like:
 - $\forall x \forall y (x+y) = (y+x)$ (true in N)
 - ∃x (S(S(x)) ≤ <u>0)</u>
- each sentence φ:
 - either *N* |= φ, or *N* |= ¬φ



A theory T is complete iff



T is consistent and for each sentence φ it holds that: $T \mid -\varphi$ or $T \mid -\neg \varphi$;

- in other words, there are no independent sentences;
- each sentence φ is decidable in T.
- Thm(T) the set of all formulas provable in T:
 - $THM(T) = \{\phi; T \mid -\phi\}$
- Th(N) the set of all sentences True in N the True arithmetic:
 - *Th*(*N*) = {φ; *N* |= φ};
 Complete ?
 - $THM(T) \subseteq Th(N); THM(T) \stackrel{!}{=} Th(N)$



Special axioms to characterise arithmetics: a) Robinson (Q)

- $\forall x$ (Sx $\neq \underline{0}$)
- $\forall x \forall y$ (Sx = Sy $\supset x = y$)
- $\forall x$ (x + $\underline{0} = x$)
- $\forall x \forall y$ (x + Sy = S(x + y))
- $\forall x$ ($x * \underline{0} = \underline{0}$)
- $\forall x \forall y$ (x * Sy = (x * y) + x)
- $\forall x \forall y$ ($x \leq y = \exists z (z + x = y)$)

Robinson's theory Q: N is its model. Q is a weak theory.



It proves only simple sentences like: 5 + 1 = 6 General simple statements like commutativity of + or *, i.e., sentences like

$$\forall x \forall y (x + y = y + x), \\ \forall x \forall y (x * y = y * x), \end{cases}$$

are not provable in Q.

However, it proves all the Σ -sentences that should be provable, i.e., the Σ -sentences true in N: if σ is a Σ -sentence such that N |= σ , then Q |- σ .

Σ -sentences – syntactically simple



- Syntactical complexity: a number of alternating quantifiers. (actual infinity !)
- an arithmetic formula ϕ is formed from a formula ψ by a *bounded quantification*, if ϕ has one of the following forms:
- $\forall v (v < x \supset \psi), \exists v (v < x \& \psi), \forall v (v \leq x \supset \psi), \exists v (v \leq x \& \psi), where v, x are distinct variables, \forall v, \exists v bounded quantifiers.$
- A formula φ is a *bounded formula* if it contains only bounded quantifiers. A formula φ is a *Σ*-formula, if φ is formed from bounded formulas using only ∧, ∨, ∃, and any bounded quantifiers.

Peano arithmetic PA

- Q is *Σ*-complete;
- *PA arithmetic* = Q + *induction axioms:*
- $[\varphi(\underline{0}) \land \forall x (\varphi(x) \supset \varphi(Sx))] \supset \forall x \varphi(x) !! Actual inf.$
- *PA* is "reasonable", it conforms to finitism: we added a "geometrical pattern" of formulas axiom schema.
- N |= PA, N is a **standard model**.
- Terms denoting numbers: <u>3</u> = SSS<u>0</u>, ... (numerals)
- $\underline{2} + \underline{3} = SS\underline{0} + SSS\underline{0} = SSSSS\underline{0} = \underline{5}$

Peano arithmetic PA is not complete



- PA is a **strong** theory and many laws of arithmetic are provable in it;
- however, there is a sentence(s) φ :
- $N \models \varphi$ but **PA not** $|-\varphi$. And, of course,
- PA not |- ¬φ as well, because ¬φ is not true in N and PA proves only sentences true in its models. (soundness assumption)
- Well, let us add some axioms or rules ... ?
- No way: you cannot know in advance, which should be added ...

Recursive axiomatisation (finitism!)



- A theory T is *recursively axiomatized* if there is an *algorithm* that for any formula ϕ decides whether ϕ is an axiom of the theory or not.
- Algorithm: a *finite procedure* that for any input formula φ gives a "Yes / No" output in a finite number of steps.
- Due to *Church's thesis* it can be explicated by any *computational model*, e.g., *Turing machine*.

PA is arithmetically sound: all arithmetic sentences provable in T are valid in N.

- Gödel's first theorem on incompleteness !
- Let *T* be a theory that contains *Q* (i.e., the language of *T* contains the language of arithmetic and *T* proves all the axioms of *Q*).
- Let *T* be *recursively axiomatized* and *arithmetically* sound. (*T* |− φ ⇒ *N* |= φ)
- Then *T* is an *incomplete theory*, i.e., there is a sentence φ independent of *T*:
 - $\varphi \in Th(N); \varphi \notin Thm(T)$
- *T* proves neither ϕ nor $\neg \phi$.

What did Goedel prove?

- it is not possible to find a recursively axiomatized consistent theory, in which all the true arithmetic sentences about natural numbers could be proved.
- *Either* you have a (semantically complete) naïve arithmetic = all the sentences true in N – *not* recursively axiomatisable
- Or you have an incomplete theory
- Completeness \times recursive axiomatisation

Summary and outline of the Proof

- 1. An arithmetic theory such as Peano arithmetic (*PA*) is adequate: it encodes finite sequences of numbers and defines sequence operations such as concatenation (sss(0),+, ...).
- 2. In an adequate theory *T* we can *encode* the *syntax of terms*, *sentences* (closed formulas) and *proofs*.
 - Let us denote the *code* (e.g. ASCII) of φ as $\langle \varphi \rangle$.
- 3. Self-Reference (diagonal) lemma: For any formula $\varphi(x)$ (with one free variable) there is a sentence ψ such that ψ iff $\varphi(\langle \psi \rangle)$.
- 4. Let *Th(N)* be the set of numbers that *encode true sentences of arithmetic* (i.e. formulas true in the standard model of arithmetic), and *Thm(T)* the set of numbers that *encode sentences provable in an adequate (sound) theory T*.
- 5. Since the theory is sound, $Thm(T) \subseteq Th(N)$.
- 6. It would be nice if they were the same; in that case the theory T would be complete.



Summary and outline of the Proof



- 7. No such luck if the theory T is recursively axiomatized, i.e., if the set of axioms is *computable* (algorithm ... Yes, No).
 - Computability of the set of axioms and completeness of the theory T are two goals that cannot be met together, because:
 - The set *Th(N)* is *not even definable* by an arithmetic sentence (that would be true if its number were in the set and false if not):
 - Let *n* be a number such that $n \notin Th(N)$.
 - Then by the Self Reference (3) there is a sentence φ such that $\langle \varphi \rangle = n$.
 - Hence φ iff <φ> ∉ Th(N) iff φ is not true in N iff not φ contradiction. There is no such φ. (Liar's Paradox)

Summary and outline of the Proof



- 8. Since undefinable implies uncomputable there will never be a program that would decide whether an arithmetic sentence is true or false (in the standard model of arithmetic).
- 9. The set *Thm(T)* is *definable* in an adequate theory, say Q:
 - φ : the number $\langle \varphi \rangle \in Thm(T)$ iff $T \mid -\varphi$, for:
 - the set of axioms is recursively enumerable, i.e., computable,
 - so is the set of proofs that use these axioms and
 - so is the set of provable formulas, *Thm(T)*.
 - Thm(T) is definable.
 - Let $n \notin Thm(T)$. By the Self Reference there is a sentence φ such that $\langle \varphi \rangle = n$.
 - Hence φ iff <φ> ∉ Thm(T) iff φ is not provable. This is impossible in a sound theory: provable sentences are true. Hence φ is true but not provable in T.

Decidability



- A theory T is decidable if the set Thm(T) of formulas provable in T is (generally) recursive (i.e., computable).
- If a theory is recursively axiomatized and complete, then it is decidable.
- consequence of Gödel's incompleteness theorem:
- No recursively axiomatized theory T that contains Q and has a model N, is *decidable*: there is no algorithm that would decide every formula φ (whether it is provable in the theory T or not).

THM(T)-provable by T; **Th(N)**true in N; **Ref(T)**--T proves $\neg \varphi$



Gödelův důkaz detailněji



- Kódování: efektivní 1-1 zobrazení množiny syntaktických objektů do množiny přirozených čísel (injekce), např. ASCII
- 2. <u>Teorie rekurzivních funkcí</u> (po Gödelovi):
 - (partial) *recursive functions* = algorithmically computable.
 - A set S is *recursively enumerable* if there is a partial recursive function *f* such that S is a domain of *f*: Dom(*f*) = S. ("počítá" S, ale nemusí počítat komplement S)
 - A set S is a (general) recursive set if its characteristic function is a (total) recursive function – ("počítá S i komplement S")
- **3.** Formule definují množiny: A(x) definuje množinu A_S těch prvků *a* universa, pro které $|=_I A(x)[e]$, e(x) = a

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Gödelův důkaz detailněji



- <u>Σ-úplnost teorie Q</u>: Σ-sentence dokazatelné v
 Q jsou právě všechny pravdivé v N.
 - Σ-formulas define just all the algorithmically computable, i.e., recursively enumerable sets of natural numbers.
- 5. Dok(x) je Σ -formule, která definuje množinu Thm(T) – množinu čísel těch formulí, které jsou dokazatelné v *T. Tedy:*
- 6. $T \models \varphi$ iff $\langle \varphi \rangle \in Thm(T)$ iff $N \models Dok(\langle \varphi \rangle)$

Gödelův důkaz detailněji



- 7. Gödelovo <u>diagonální lemma</u>: For any formula $\psi(x)$ of the arithmetic language with one free variable there is a sentence φ such that $\varphi \equiv \psi$ (< φ >) is provable in Q. Hence:
- rovnice Q |– φ ≡ ψ(<φ>) neznámá φ má vždy pro libovolné ψ řešení, a to nezávisle na kódování.
 Metafora: φ říká "Já mám vlastnost ψ".

Diagonální lemma – netriviální aplikace, volba predikátu ψ

- Aplikace self-reference:
- Alfred Tarski (slavný polský logik) aplikace
 Epimenidova paradoxu lháře ("já jsem nepravdivá"): neexistuje definice pravdivosti pro všechny formule: N |= φ iff N |= True(<φ>).
 - Neexistuje formule True(x), která by definovala množinu Th(N) – kódů formulí pravdivých v N.

•
$$Q \models \omega \equiv \neg True(\underline{\langle \omega \rangle}), T \models \omega \equiv \neg Tr(\underline{\langle \omega \rangle}).$$
 But

•
$$T \mid -\omega \equiv Tr(\underline{<\omega>}) - spor.$$

Diagonální lemma – netriviální aplikace, volba predikátu ψ

- Gödel's sentence claims "I am not provable", Rosser's sentence says that "each my proof is preceded by a smaller proof of my negation".
- Aplikuj diagonální lemma na ¬Dok(x) !! žádný paradox, Dok(x) definuje Thm(T)!
 T |- φ iff <φ> ∈ Thm(T) iff N |= Dok(<φ>)
- **10.** Gödel's diagonal formula v such that $\mathbf{Q} \models v \equiv \neg \mathbf{Dok}(\underline{\langle v \rangle})$. Thus we have:
- $v \text{ iff } < v > \notin Thm(T) \text{ iff } v \text{ is not provable in } T.$

Gödelova formule *v* je nezávislá na teorii T a přitom pravdivá v T !

- Kdyby *T* |− *v* pak by *N* |= *Dok(<v>*). Ale
- $Dok(\langle v \rangle)$ je Σ -formule, tedy $T \mid -Dok(\langle v \rangle)$.
- Dok(<v>) ≡ ¬v, tedy T | ¬v. Spor (pokud není T nekonzistentní. Ale to není má model N).
- Tedy N |= ¬Dok(<v>) a N |= v, ale T |- ¬v.
- T je neúplná teorie, nedemonstruje všechny aritmetické pravdy.

Důsledky



- Žádná rekurzivně axiomatizovaná "rozumná" aritmetika (obsahující aspoň Q) *není rozhodnutelná* (algoritmus by se dal lehko zobecnit na dokazatelnost).
- Problém logické pravdivosti není rozhodnutelný v kalkulu PL1 – v "prázdné teorii" bez speciálních axiomů.
- Neexistuje algoritmus, který by rozhodoval dokazatelnost v kalkulu, a tedy logickou pravdivost.

Alonzo Church: parciální rozhodnutelnost

- Množina Thm(kalkulu) teorémů kalkulu je rekurzivně spočetná, ale není rekurzivní:
- "Dostaneme se" výpočtem algoritmem na všechny logicky pravdivé formule, ale nerozhodneme komplement Thm(kalkulu).
- Pokud φ je logicky pravdivá, v konečném čase algoritmus (třeba rezoluční metoda) odpoví. Jinak může cyklovat.

Gödel's Second Theorem on incompleteness.



- In any consistent recursively axiomatizable theory *T* that is strong enough to encode sequences of numbers (and thus the syntactic notions of "formula", "sentence", "proof") the consistency of the theory *T* is **not provable in** *T*.
- "Já jsem nedokazatelná" je ekvivalentní "Neexistuje formule φ taková, že <φ> a <¬φ> jsou dokazatelné v T".

Proč Hilbert tak nutně potřeboval důkaz konzistence?



- Vždyť PA má model N! Ale: tento předpoklad množiny N přirozených čísel jakožto modelu je předpoklad aktuálního nekonečna.
- Co když zase "vyskočí" paradoxy? Víme jak "vypadají" hodně velká přirozená čísla?
- PA má také jiné modely, které nejsou isomorfní s N ! (indukce)
- $[\varphi(\underline{0}) \land \forall x (\varphi(x) \supset \varphi(Sx))] \supset \forall x \varphi(x)$

Proč Hilbert tak nutně potřeboval důkaz konzistence?

- Roughly: T |= φ iff T |- φ (strong Completeness).
- Now the sentence ν. T not |- φ, ⇒ ν is not valid in every model of T.
- But standard model N |= φ, which is a model of T.
- Every model isomorphic to N is also a model of T;
- *v* is however not valid in every model of T. Hence T must have a non-standard model.

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Conclusion



- Gödelovy výsledky změnily tvář moderní matematiky: rozvoj teorie rekurzivních funkcí, computability, computer science, ... atd.
- Possible impact of Gödel's results on the philosophy of mind, artificial intelligence, and on Platonism
- Gödel himself suggested that the human mind cannot be a machine and that Platonism is correct.
- Most recently *Roger Penrose* has argued that "the Gödel's results show that the whole programme of artificial intelligence is wrong, that creative mathematicians do not think in a mechanic way, but that they often have a kind of insight into the Platonic realm which exists independently from us"