

## A completeness theorem for three-valued temporal predicate logic

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ABSTRACT. The main result in this paper is a completeness theorem for the three-valued temporal predicate calculus, obtained by providing a semantical interpretation for this logic and by using the Henkin models to define a canonical model used to prove the completeness.

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### 1. Introduction

The classical temporal logic is obtained from bivalent logic by adding the tense operators  $G$  ("it is always going to be the case that") and  $H$  ("it has always been the case that"). By starting from other logical systems and adding appropriate tense operators we can produce new temporal logics. In [5] we have studied a complete three-valued temporal propositional calculus based on the Łukasiewicz three-valued logic.

The goal of this paper is to construct a temporal logical system for the predicate calculus based on the three-valued logic. This logical system is obtained from the Łukasiewicz logic described in [5] by adding the quantifiers. The main result is a completeness theorem for this logical system, whose proof uses a Henkin-style method (see [8]).

The paper is organized as follows:

In Section 2 we recall from [1] and [11] some basic definitions and results on the three-valued Łukasiewicz logic: the syntax, the semantic, the completeness theorem and a list of provable sentences.

Section 3 contains a short presentation of the three-valued temporal propositional logic  $\mathcal{TL}_3$  and the completeness theorem proved in [5].

In Section 4 we define the language and the logical structure of the three-valued temporal predicate logic  $\mathcal{PTL}_3$ . We study the consistent sets of formulas and we prove that any consistent theory of  $\mathcal{PTL}_3$  can be embedded in a Henkin theory.

Section 5 deals with the semantic of  $\mathcal{PTL}_3$ . We define the structures of  $\mathcal{PTL}_3$  and we construct the canonical model associated with a maximal consistent Henkin theory. The satisfiability of formulas in canonical model is characterized in terms of maximal consistent Henkin theories.

Section 6 contains the proof of completeness theorem for  $\mathcal{PTL}_3$ . This proof is based on the properties of canonical model (cf. Theorem 5.1).

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## 2. Three-valued Łukasiewicz propositional logic

The first system of three-valued logic was constructed by Łukasiewicz in 1920 in connection with the investigation of modalities (see [14]). His main idea was to consider a third truth-value  $\frac{1}{2}$  between 0 (false) and 1 (truth). The interpretation for the sentences of the three-valued logic is defined in  $L_3 = \{0, \frac{1}{2}, 1\}$ . The algebraic structures for the three-valued Łukasiewicz logic were introduced by Gr.C.Moisil in [15] under the name of three-valued Łukasiewicz algebras (see also [16], [1]). Today these structures are known as Łukasiewicz-Moisil algebras (see [1]). We shall use the Wajsberg axiomatization of the three-valued Łukasiewicz logic ([1]). The sentences of the three-valued Łukasiewicz propositional calculus  $\mathcal{L}_3$  are obtained from a countable set  $V$  of propositional variables and the logical connectives  $\neg$  and  $\rightarrow$ , according to the following rules:

- (i) the propositional variables are sentences;
- (ii) if  $p$  și  $q$  are sentences then  $\neg p$  and  $p \rightarrow q$  are sentences;
- (iii) every sentence is obtained by applying a finite number of times the above rules (i) and (ii).

In what follows, we will denote the set of sentences of  $\mathcal{L}_3$  by  $E$ .

We are going to use the following abbreviations:

$$\begin{aligned} \varphi \vee \psi &:= ((\varphi \rightarrow \psi) \rightarrow \psi) \\ \varphi \wedge \psi &:= \neg(\neg\varphi \vee \neg\psi) \\ \varphi \leftrightarrow \psi &:= (\varphi \rightarrow \psi) \wedge (\psi \rightarrow \varphi) \\ \varphi \oplus \psi &:= \neg\varphi \rightarrow \psi \\ \varphi \odot \psi &:= \neg(\neg\varphi \oplus \neg\psi) \\ \sim \varphi &:= \varphi \rightarrow \neg\varphi \end{aligned}$$

The axioms of three-valued Łukasiewicz propositional calculus are sentences of one of the following forms:

- (A1)  $p \rightarrow (q \rightarrow p)$
- (A2)  $(p \rightarrow q) \rightarrow ((q \rightarrow r) \rightarrow (p \rightarrow r))$
- (A3)  $((p \rightarrow \neg p) \rightarrow p) \rightarrow p$
- (A4)  $(\neg p \rightarrow \neg q) \rightarrow (q \rightarrow p)$

Three-valued Łukasiewicz propositional logic uses modus ponens (m.p) as rule of inference:

$$\frac{p, p \rightarrow q}{q}$$

A proof of a sentence  $p$  is a finite sequence  $p_1, \dots, p_n = p$  of sentences such that for any  $i \leq n$  we have one of the following:

- (a)  $p_i$  is an axiom;
- (b) there exists  $j, k < i$  such that  $p_k$  is the sentence  $p_j \rightarrow p_i$ .

A sentence  $p$  is *provable* ( $\vdash p$ ) if there is at least one proof of it.

The following proposition collects the main provable sentences of  $\mathcal{L}_3$ .

**Proposition 2.1.** ([1]) *The following sentences are provable in the three-valued Łukasiewicz logic :*

- (t1)  $p \rightarrow (q \rightarrow p)$ ,
- (t2)  $(p \rightarrow q) \rightarrow ((q \rightarrow r) \rightarrow (p \rightarrow r))$ ,
- (t3)  $p \rightarrow p$ ,
- (t4)  $(p \rightarrow q) \leftrightarrow (\neg q \rightarrow \neg p)$ ,

- (t5)  $p \leftrightarrow \neg\neg p$ ,
- (t6)  $\neg p \rightarrow (p \rightarrow q)$ ,
- (t7)  $(p \rightarrow (p \rightarrow (q \rightarrow r))) \rightarrow ((p \rightarrow (p \rightarrow q)) \rightarrow (p \rightarrow (p \rightarrow r)))$ ,
- (t8)  $\sim\sim p \rightarrow p$ ,
- (t9)  $(p \rightarrow \sim p) \rightarrow \sim p$ ,
- (t10)  $(p \wedge (q \wedge r)) \leftrightarrow ((p \wedge q) \wedge r)$ ,
- (t11)  $(p \wedge q) \leftrightarrow (q \wedge p)$ ,
- (t12)  $(p \wedge q) \rightarrow p$ ,
- (t13)  $p \rightarrow (q \rightarrow (p \wedge q))$ ,
- (t14)  $(p \vee (q \vee r)) \leftrightarrow ((p \vee q) \vee r)$ ,
- (t15)  $(p \vee q) \leftrightarrow (q \vee p)$ ,
- (t16)  $p \rightarrow (p \vee q)$ ,
- (t17)  $(p \odot (q \odot r)) \leftrightarrow ((p \odot q) \odot r)$ ,
- (t18)  $(p \odot q) \leftrightarrow (q \odot p)$ ,
- (t19)  $p \odot q \rightarrow p$ ,
- (t20)  $p \rightarrow (q \rightarrow p \odot q)$ ,
- (t21)  $(p \rightarrow (q \rightarrow r)) \leftrightarrow (p \odot q \rightarrow r)$ ,
- (t22)  $(p \rightarrow q) \rightarrow (p \odot r \rightarrow q \odot r)$ ,
- (t23)  $(p \oplus (q \oplus r)) \leftrightarrow ((p \oplus q) \oplus r)$ ,
- (t24)  $(p \oplus q) \leftrightarrow (q \oplus p)$ ,
- (t25)  $p \rightarrow p \oplus q$ ,
- (t26)  $(p \vee q) \rightarrow (p \oplus q)$ .
- (t27)  $\neg(p \rightarrow q) \rightarrow p$ .
- (t28)  $\neg(p \rightarrow q) \rightarrow \neg q$ .
- (t29)  $p \rightarrow (\neg q \rightarrow \neg(p \rightarrow q))$ .
- (t30)  $\sim p \rightarrow (\sim \neg q \rightarrow (p \rightarrow q))$ .

**Definition 2.1.** An interpretation of  $\mathcal{L}_3$  is an arbitrary function  $v : E \rightarrow L_3$  such that:

- $v(p \rightarrow q) = v(p) \rightarrow v(q)$
- $v(\neg p) = \neg v(p)$

for all  $p, q \in E$ .

We say that a sentence  $p$  is valid ( $\models p$ ) if  $v(p) = 1$  for any interpretation  $v$ .

**Theorem 2.1.** (*Completeness Theorem*) For any sentence  $p$  of  $\mathcal{L}_3$ ,

$$\vdash p \text{ iff } \models p$$

### 3. Three-valued temporal propositional logic

In this section we present a three-valued temporal logic  $\mathcal{TL}_3$  based on the three-valued Lukasiewicz propositional calculus [5]. Our axiomatization is inspired from the axioms of the three-valued Lukasiewicz logic in [1] and from the Ostermann system from [17] (see also Leuştean [13]) and introduces two temporal operators  $G$  and  $H$ .

The symbols of the three-valued propositional temporal logic are:

- (i) a countable set  $AF$  of atomic sentences, denoted by  $v_0, v_1, \dots$ ,
- (ii) the propositional connectives  $\neg, \rightarrow$ ,
- (iii) the temporal operators  $G$  and  $H$ .

The set  $E$  of sentences of  $\mathcal{TL}_3$  is defined by the canonical induction.

We shall use the  $\vee, \wedge, \leftrightarrow, \oplus, \odot$  and  $\sim$  defined in the previous section.

We also define:

$$\begin{aligned} Fp &:= \neg G\neg p \\ Pp &:= \neg H\neg p \end{aligned}$$

$\mathcal{TL}_3$  has the following axioms:

- (T1) the axioms of the three-valued Lukasiewicz logic ( the axioms (A1)-(A4) in section 2)
- (T2)  $G(p \rightarrow q) \rightarrow (Gp \rightarrow Gq)$ ,  
 $H(p \rightarrow q) \rightarrow (Hp \rightarrow Hq)$ ,
- (T3)  $G(p \oplus p) \leftrightarrow (Gp \oplus Gp)$ ,  
 $H(p \oplus p) \leftrightarrow (Hp \oplus Hp)$ ,
- (T4)  $p \rightarrow G P p$ ,  
 $p \rightarrow H F p$ ,

The notion of formal proof in the three-valued temporal logic is defined in terms of the above axioms and the following inference rules:

$$\frac{p, p \rightarrow q}{q}; \frac{p}{Gp}; \frac{p}{Hp}$$

We will denote by  $\vdash_{\mathcal{TL}_3} p$  the fact that  $p$  is provable in  $\mathcal{TL}_3$ .

A *frame* is a pair  $\mathcal{F} = \langle W, R \rangle$ , where  $W$  is a not-empty set and  $R$  is a binary relation on  $W$ .

An *evaluation* of  $\mathcal{TL}_3$  in  $\mathcal{F}$  is a function  $V : E \times W \rightarrow L_3 = \{0, \frac{1}{2}, 1\}$  such that, for all  $p, q \in E$  and  $s \in W$ , the following equalities hold:

- (i)  $V(\neg p, s) = 1 - V(p, s)$ ,
- (ii)  $V(p \rightarrow q, s) = \min\{1, 1 - V(p, s) + V(q, s)\}$ ,
- (iii)  $V(Gp, s) = \min\{V(p, t) \mid s R t\}$ , for all  $p, q \in E, s \in W$   
 $V(Hp, s) = \min\{V(p, t) \mid t R s\}$ , for all  $p, q \in E, s \in W$

A sentence  $p \in E$  is *universally valid* in  $\mathcal{TL}_3$  ( $\models_{\mathcal{TL}_3} p$ ) if for every frame  $(W, R)$  and for any evaluation  $V : E \times W \rightarrow L_3$  we have  $V(p, s) = 1$ , for all  $s \in W$ .

We recall from [5] the following completeness result.

**Theorem 3.1.** (*Completeness Theorem*) For any sentence  $\varphi$  of  $\mathcal{TL}_3$ ,

$$\vdash_{\mathcal{TL}_3} \varphi \text{ iff } \models_{\mathcal{TL}_3} \varphi$$

#### 4. Syntax of three-valued temporal predicate logic

In this section we shall define the three-valued temporal predicate logic  $\mathcal{PTL}_3$  by adding to  $\mathcal{TL}_3$  the universal quantifier  $\forall$ . The logical structure of  $\mathcal{PTL}_3$  is obtained by enriching the axiomatization of  $\mathcal{TL}_3$  with the new axioms (A6)-(A9) and the generalization rule of inference. We study the consistent sets of formulas and the Henkin theories of  $\mathcal{PTL}_3$ .

A lot of properties of consistent sets follows as in the case of classical temporal logic and we omit their proofs. We prove that any consistent theory of  $\mathcal{PTL}_3$  can be embedded in a Henkin theory of an extended language  $\mathcal{PTL}_3$  obtained by adding to  $\mathcal{PTL}_3$  the new constants of  $C$ .

The alphabet of  $\mathcal{PTL}_3$  consists of the following primitive symbols:

- a countable set  $V$  of variable symbols, denoted by  $x, y, z, \dots$ ,
- an arbitrary set of constant symbols.

- an arbitrary set of predicate symbols; each predicate symbol  $P$  has associated a natural number  $n > 0$  (the order or arity of  $P$ ).
- the propositional connectives  $\neg, \rightarrow$ .
- the temporal operators  $G$  and  $H$ .
- the universal quantifier  $\forall$ .
- the parantheses :  $(, ), [ , ]$ .

A *term* of  $\mathcal{PTL}_3$  is a variable symbol or a constant symbol. An *atomic formula* of  $\mathcal{PTL}_3$  has the form  $\varphi(t_1, t_2, \dots, t_n)$  where  $\varphi$  is a  $n$ -ary  $P$  symbol and  $t_1, t_2, \dots, t_n$  are terms.

We will inductively define the set *Form* of *formulas*:

- the atomic formulas are formulas.
- if  $\varphi \in \text{Form}$  and  $\psi \in \text{Form}$  then  $\varphi \rightarrow \psi$  and  $\neg\varphi \in \text{Form}$ .
- if  $\varphi \in \text{Form}$  then  $G\varphi \in \text{Form}, H\varphi \in \text{Form}$ .
- if  $\varphi \in \text{Form}$  and  $x$  is a variable symbol then  $\forall x\varphi$  is a formula.

We also define:

$$\begin{aligned} F\varphi &:= \neg G\neg\varphi \\ P\varphi &:= \neg H\neg\varphi \\ \exists x\varphi &:= \neg\forall x\neg\varphi \end{aligned}$$

The notion of *subformula* is defined by induction:

- $\varphi$  is a subformula of  $\varphi$ .
- any subformula of  $\varphi$  is a subformula of  $\neg\varphi$
- any subformula of  $\varphi$  or  $\psi$  is a subformula of  $\varphi \rightarrow \psi$ .
- any subformula of  $\varphi$  is a subformula of  $\forall x\varphi$ .

An occurrence of a variable  $x$  in a formula  $\varphi$  is *free* if  $x$  does not belongs to any occurrence of a subformula of  $\varphi$  having the form  $\forall x\psi$ . Otherwise, an occurrence of  $x$  in  $\varphi$  is *bound*.

We say that  $x$  is *free* in  $\varphi$  if any occurrence of  $x$  is free in  $\varphi$ . A *sentence* is a formula with no free variables. We will write  $\varphi(x_1, \dots, x_n)$  if all the free variables of  $\varphi$  are among  $\{x_1, \dots, x_n\}$ . We'll denote by  $FV(\varphi)$  the set of free variables of  $\varphi$ .

A *theory* is a set of formulas.

The axioms of  $\mathcal{PTL}_3$  are:

- the axioms of the three-valued logic.
- $G(\varphi \rightarrow \psi) \rightarrow (G\varphi \rightarrow G\psi)$   
 $H(\varphi \rightarrow \psi) \rightarrow (H\varphi \rightarrow H\psi)$
- $G\varphi \oplus G\psi \rightarrow G(\varphi \oplus \psi)$   
 $H\varphi \oplus H\psi \rightarrow H(\varphi \oplus \psi)$
- $G(\varphi \oplus \varphi) \rightarrow G\varphi \oplus G\varphi$   
 $H(\varphi \oplus \varphi) \rightarrow H\varphi \oplus H\varphi$
- $F\varphi \oplus F\varphi \rightarrow F(\varphi \oplus \varphi)$   
 $P\varphi \oplus P\varphi \rightarrow P(\varphi \oplus \varphi)$
- $\varphi \rightarrow GP\varphi$   
 $\varphi \rightarrow HF\varphi$
- $\forall x\varphi(x) \rightarrow \varphi(t)$ , where  $t$  is a term
- $\forall x(\varphi \rightarrow \psi(x)) \rightarrow (\varphi \rightarrow \forall x\psi(x))$ , where  $x$  is not free in  $\varphi$
- $\forall x(\varphi \oplus \varphi) \leftrightarrow \forall x\varphi \oplus \forall x\varphi$
- $\forall x(\varphi \odot \varphi) \leftrightarrow \forall x\varphi \odot \forall x\varphi$

$\mathcal{PTL}_3$  has the following rules of inference:

$$\frac{\varphi, \varphi \rightarrow \psi}{\psi} \quad (\text{Modus Ponens})$$

$$\frac{\varphi}{\forall x\varphi} \quad (\text{Generalization})$$

$$\frac{\varphi}{G\varphi} \quad (\text{Temporal Generalization})$$

$$\frac{\varphi}{H\varphi} \quad (\text{Temporal Generalization})$$

The formal theorems of  $\mathcal{PTL}_3$  are obtained from axioms by applying a finite number of times the rules of inference. We denote by  $\vdash \varphi$  the fact that  $\varphi$  is a formal theorem. The *sintactic deduction* is defined by:

$$\Gamma \vdash \varphi \iff \text{there exists } \gamma_1, \dots, \gamma_n \in \Gamma \text{ with } \vdash \bigwedge_{i=1}^n \gamma_i \rightarrow \varphi$$

We say that a set  $\Gamma$  of formulas is *consistent* if there is no formula  $\varphi$  such that  $\Gamma \vdash \varphi$  and  $\Gamma \vdash \neg\varphi$ ; otherwise we say that  $\Gamma$  is *inconsistent*.

A *consistent* set  $\Gamma$  is said to be *maximal consistent* if  $\varphi \in \Gamma$  for any formula  $\varphi$  such that  $\Gamma \cup \{\varphi\}$  is consistent.

We are going to present some formal theorems and properties for three-valued temporal predicate calculus. The proofs are similar to the corresponding results for Lukasiewicz predicate logic[10].

**Proposition 4.1.** *Let  $\Sigma \subseteq \text{Form}$  and  $p \in \text{Form}$ .*

- (i)  $\Sigma$  is inconsistent iff  $\Sigma \vdash r$  for any formula  $r$ .
- (ii)  $\Sigma \cup \{p\}$  is inconsistent iff  $\Sigma \vdash \sim p$ .
- (iii)  $\Sigma \cup \{\sim p\}$  is inconsistent iff  $\Sigma \vdash p$ .
- (iv)  $\Sigma$  is consistent iff every finite subset of  $\Sigma$  is consistent.
- (v) If  $\Sigma$  is consistent, then for any formula  $p$ , at least one of  $\Sigma \cup \{p\}$  and  $\Sigma \cup \{\sim p\}$  is consistent.

**Proposition 4.2.** *Let  $\Sigma$  be a maximal consistent set and  $p, q \in \text{Form}$ .*

- (i)  $\Sigma \vdash p$  implies  $p \in \Sigma$ .
- (ii) If  $\Sigma \subseteq \Gamma$  and  $\Gamma$  is consistent, then  $\Sigma = \Gamma$ .
- (iii)  $p \in \Sigma$  iff  $\sim p \notin \Sigma$ .
- (iv)  $p \vee q \in \Sigma$  iff ( $p \in \Sigma$  or  $q \in \Sigma$ ).
- (v)  $p \wedge q \in \Sigma$  iff ( $p \in \Sigma$  and  $q \in \Sigma$ ).
- (vi)  $p \odot q \in \Sigma$  iff ( $p \in \Sigma$  and  $q \in \Sigma$ ).
- (vii) If  $p \in \Sigma$  or  $q \in \Sigma$ , then  $p \oplus q \in \Sigma$ .
- (viii) If  $(p \rightarrow q) \in \Sigma$ , then  $p \in \Sigma$  implies  $q \in \Sigma$ .
- (ix) If  $(p \leftrightarrow q) \in \Sigma$ , then  $p \in \Sigma$  iff  $q \in \Sigma$ .

**Lemma 4.1.** (Lindenbaum's Lemma) *Every consistent set of formulas is contained in a maximal consistent set.*

**Lemma 4.2.** *Let  $\Delta$  and  $\Gamma$  be maximal consistent sets of formulas. The following are equivalent:*

- (a)  $\varphi \in \Gamma \Rightarrow P\varphi \in \Delta$ , for all formula  $\varphi$ .
- (b)  $\psi \in \Delta \Rightarrow F\psi \in \Gamma$ , for all formula  $\psi$ .
- (c)  $G\gamma \in \Gamma \Rightarrow \gamma \in \Delta$ , for all formula  $\gamma$ .

(d)  $H\delta \in \Delta \Rightarrow \delta \in \Gamma$ , for all formula  $\delta$ .

**Lemma 4.3.** *If  $\Sigma$  is a maximal consistent set of formulas and  $\gamma$  a formula of  $\mathcal{PTL}_3$ , then:*

- (a) *If  $F\gamma \in \Sigma$  then there exists a maximal consistent set  $\Delta$  with  $\Sigma \prec \Delta$  and  $\gamma \in \Delta$ .*
- (b) *If  $P\gamma \in \Sigma$  then there exists a maximal consistent set  $\Gamma$  with  $\Gamma \prec \Sigma$  and  $\gamma \in \Gamma$ .*

**Proposition 4.3.** *If  $x$  is a variable,  $\varphi$  and  $\psi$  are formulas and  $x$  is not free in  $\psi$  then*

- (1)  $\vdash \forall x(\varphi \rightarrow \psi) \leftrightarrow (\exists x\varphi \rightarrow \psi)$
- (2)  $\vdash \exists x(\psi \rightarrow \varphi) \leftrightarrow (\psi \rightarrow \exists x\varphi)$

**Lemma 4.4.** *If  $\vdash \varphi \rightarrow \psi$  then  $\vdash \varphi^2 \rightarrow \psi^2$ , where we denote  $\varphi^2 = \varphi \odot \varphi$ .*

**Proposition 4.4.** *If  $\varphi$  is a formula then*

$$\vdash \exists \varphi^2 \leftrightarrow (\exists \varphi)^2$$

**Lemma 4.5.** *Let  $T$  a theory and  $\varphi$  a formula. The following are equivalent:*

- $T \cup \{\varphi\}$  is inconsistent.
- $T \vdash \neg \varphi^2$ .

**Proposition 4.5.** *Any consistent theory can be embedded in a maximal consistent theory.*

Let  $C$  a set of new constants having the same cardinality as  $\mathcal{PTL}_3$  and  $\mathcal{PTL}_3(C)$  the language obtained from  $\mathcal{PTL}_3$  by adding the constants of  $C$ .

**Lemma 4.6.** *Let  $T$  a theory of  $\mathcal{PTL}_3$ ,  $\varphi(x)$  a formula of  $\mathcal{PTL}_3$  and  $c \in C$ . We have:*

$$T \vdash \forall x\varphi(x) \text{ in } \mathcal{PTL}_3 \text{ iff } T \vdash \varphi(c) \text{ in } \mathcal{PTL}_3(C)$$

**Definition 4.1.** A consistent theory  $T$  of  $\mathcal{PTL}_3(C)$  is said to be a *Henkin theory* if for any formula  $\varphi(x)$  in  $\mathcal{PTL}_3(C)$  there exists  $c \in C$  such that  $T \vdash \exists x\varphi(x) \rightarrow \varphi(c)$ .

The following lemma will be the main tool in proving the properties of the canonical model (see the proof of Theorem 5.1).

**Lemma 4.7.** *Let  $T$  be a consistent theory in  $\mathcal{PTL}_3$ . Then, there is a set  $C$  of new constants and a Henkin theory  $\bar{T}$  in  $\mathcal{PTL}_3(C)$  such that  $T \subseteq \bar{T}$ .*

*Proof.* Let  $\alpha$  be the cardinal of the language  $\mathcal{PTL}_3$ . Let  $C$  a set of new constants such that  $|C| = \alpha$ . Then  $|\mathcal{PTL}_3(C)| = \alpha$ . Let us consider an enumeration  $\{c_\xi\}_{\xi < \alpha}$  of  $C$  such that  $c_\beta \neq c_\gamma$  for all  $\gamma < \beta < \alpha$ . We can take an enumeration  $\{\varphi_\xi(x_\xi)\}_{\xi < \alpha}$  of the formulas of  $\mathcal{PTL}_3(C)$  with at most one free variable. We will construct by transfinite induction an increasing sequence of theories in  $\mathcal{PTL}_3(C)$ :  $T = T_0 \subseteq T_1 \subseteq \dots \subseteq T_\xi \subseteq \dots$  with  $\xi < \alpha$  and a sequence  $\{d_\xi\}_{\xi < \alpha}$  of constants in  $C$  such that the following conditions hold:

- $T_\xi$  is consistent in  $\mathcal{PTL}_3(C)$ .
- If  $\xi = \mu + 1$  is an sucesor ordinal then  $T_\xi = T_\mu \cup \{\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(d_\mu)\}$  where  $d_\mu$  is the first constant in  $C$  which does not appear in  $T_\mu$ .
- If  $\xi$  is a non-zero limit ordinal then  $T_\xi = \bigcup_{\mu < \xi} T_\mu$ .

Let's assume that  $T_\mu$  is consistent and  $T_{\mu+1} = T_\mu \cup \{\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(d_\mu)\}$  is inconsistent in  $\mathcal{PTL}_3(C)$ .

By the Lemma 4.5 we obtain:  $T_\mu \vdash \neg(\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(d_\mu))^2$ .

Since  $d_\mu$  does not appear in  $T_\mu$ , using Lemma 4.6 we get:

$T_\mu \vdash \forall y \neg(\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(y))^2$ , where  $y$  is a variable does not appear in  $\varphi_\mu(x_\mu)$ . Thus  $T_\mu \vdash \neg \exists y (\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(y))^2$  and by proposition 4.4 we get  $T_\mu \vdash \neg(\exists y (\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \varphi_\mu(y)))^2$ . Using proposition 4.3 (2) we obtain  $T_\mu \vdash \neg(\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \exists y \varphi_\mu(y))^2$ . From  $T_\mu \vdash (\exists x_\mu \varphi_\mu(x_\mu) \rightarrow \exists y \varphi_\mu(y))^2$  we obtain a contradiction because  $T_\mu$  is assumed consistent. Thus  $T_{\mu+1}$  is consistent. If  $\xi$  is a non-zero limit ordinal and the theories  $T_{\mu, \mu < \xi}$  are consistent then  $T_\xi = \bigcup_{\mu < \xi} T_\mu$  is consistent. We denote  $\bar{T} = \bigcup_{n < \alpha} T_n$ .

Using the fact that  $T_{\mu, \mu < \alpha}$  is consistent and  $T_\mu \subset \bar{T}$ , for all  $\mu < \alpha$  we obtain that  $\bar{T}$  is consistent.

Let's show that  $\bar{T}$  is a Henkin theory. Let  $\varphi(x) \in \mathcal{PTL}_3(C)$  with at most one free variable, hence there exists  $n$  with  $\varphi(x) = \varphi_n(x_n)$ .

Hence  $\exists x \varphi(x) \rightarrow \varphi(e_n) = \exists x_n \varphi_n(x_n) \rightarrow \varphi_n(e_n) \in T_{n+1} \subseteq \bar{T}$ , where  $e_n$  is the first constant in  $C$  does not appear in  $T_n$ .

We obtain that  $\bar{T} \vdash \exists x \varphi(x) \rightarrow \varphi(e_n)$  and  $\bar{T}$  is a Henkin theory.  $\square$

## 5. The semantic of $\mathcal{PTL}_3$ and the canonical model

This section concerns with the semantic of  $\mathcal{PTL}_3$ . We define the structures corresponding to  $\mathcal{PTL}_3$  and the interpretation of formulas in these structures. This definition combines the Kripke semantics and three-valued semantics.

The contribution of this section is the construction of the canonical model associated with a maximal consistent Henkin theory. The idea of this construction is inspired from [8]. The main result of this section (Theorem 5.1) expresses the satisfiability of formulas in the canonical model by their position w.r.t. the maximal consistent Henkin theories.

A structure of the three-valued temporal predicate calculus has the form:  $\mathcal{A} = \langle (K, R), \{\mathcal{A}_k, k \in K\} \rangle$  where  $K$  is a nonempty set,  $R$  is a binary relation on  $K$  and  $\mathcal{A}_k$  is a three-valued structure of the form  $\mathcal{A}_k = \langle A_k, \{P^{\mathcal{A}_k}\}_{P:\text{predicate}}, \{c^{\mathcal{A}_k}\}_{c:\text{constant}} \rangle$  where :

- $A_k$  is a nonempty set called the universe of structure;
- $P^{\mathcal{A}_k} : A_k^n \rightarrow L_3$ , where  $n$  is the arity of  $P$ , is the interpretation of the predicate  $P$  in  $\mathcal{A}_k$ .
- $c^{\mathcal{A}_k} \in A_k$  is the interpretation of  $c$  in  $\mathcal{A}_k$ .

Let  $\mathcal{A}_k$  be a three-valued structure,  $\varphi(x_1, \dots, x_n)$  be a formula and  $a_1, \dots, a_n \in A_k$ ,  $k \in K$ . We will define inductively  $\|\varphi(a_1, \dots, a_n)\|_k \in L_3$ .

- (a) If  $\varphi(x_1, \dots, x_n) = P(x_1, \dots, x_n)$  where  $P$  is a  $n$ -ary predicate,  $\|\varphi(a_1, \dots, a_n)\|_k = \|P(a_1, \dots, a_n)\|_k = P^{\mathcal{A}_k}(a_1, \dots, a_n)$ .
- (b) If  $\varphi(x_1, \dots, x_n) = \neg\psi(x_1, \dots, x_n)$  then  $\|\varphi(a_1, \dots, a_n)\|_k = \neg\|\psi(a_1, \dots, a_n)\|_k = 1 - \|\psi(a_1, \dots, a_n)\|_k$ .
- (c) If  $\varphi(x_1, \dots, x_n) = \psi(x_1, \dots, x_n) \rightarrow \theta(x_1, \dots, x_n)$  then  $\|\varphi(a_1, \dots, a_n)\|_k = \|\psi(a_1, \dots, a_n)\|_k \rightarrow \|\theta(a_1, \dots, a_n)\|_k = \min\{1, 1 - \|\psi(a_1, \dots, a_n)\|_k + \|\theta(a_1, \dots, a_n)\|_k\}$
- (d) If  $\varphi(x_1, \dots, x_n) = \forall x \psi(x, x_1, \dots, x_n)$  then  $\|\varphi(a_1, \dots, a_n)\|_k = \|\forall x \psi(x, a_1, \dots, a_n)\|_k = \bigwedge_{a \in A_k} \|\psi(a, a_1, \dots, a_n)\|_k$
- (e) If  $\varphi(x_1, \dots, x_n) = G\psi(x_1, \dots, x_n)$  then  $\|\varphi(a_1, \dots, a_n)\|_k = \bigwedge \{\|\psi(a_1, \dots, a_n)\|_{k'} \mid k R k'\}$
- (f) If  $\varphi(x_1, \dots, x_n) = H\psi(x_1, \dots, x_n)$  then  $\|\varphi(a_1, \dots, a_n)\|_k = \bigwedge \{\|\psi(a_1, \dots, a_n)\|_{k'} \mid k' R k\}$



**Definition 5.1.** If  $\mathcal{A} = \langle (K, R), \{\mathcal{A}_k, k \in K\} \rangle$  is a structure,  $k \in K$  and  $a_1, \dots, a_n \in A_k$  we will denote:

$$\mathcal{A} \models_k \varphi(a_1, \dots, a_n) \iff \|\varphi(a_1, \dots, a_n)\|_k = 1$$

Let  $C$  be a set of new constants with the same cardinal number as the language  $\mathcal{PTL}_3$  and  $\Sigma$  be a maximal consistent Henkin theory in the language  $\mathcal{PTL}_3(C)$ .

In what follows we shall define a structure named the *canonical model* of  $\Sigma$ .

Let  $C_1, C_2, \dots$ , a denumerable sequence of sets of new constants such that

- $C \cap C_i = \emptyset$ , for all  $i$ ;
- $C_i \cap C_j = \emptyset$ , for all  $i \neq j$ .

For any natural number  $n \geq 1$ ,  $\mathcal{PTL}_3(C \cup C_1 \cup \dots \cup C_n)$  is the language obtained from  $\mathcal{PTL}_3$  by adding the constants of  $C \cup C_1 \cup \dots \cup C_n$ .

Let us denote by  $\mathcal{K}$  the family of the sets  $\Delta$  having the following properties:

- (i) there exists a natural number  $n \geq 1$  such that  $\Delta$  is a maximal consistent Henkin theory of  $\mathcal{PTL}_3(C \cup C_1 \cup \dots \cup C_n)$ .
- (ii)  $\Sigma \subseteq \Delta$ .

We consider  $A_\Delta = C \cup C_1 \cup \dots \cup C_n$  where  $n$  is the smallest natural number with  $\Delta \subseteq \mathcal{PTL}_3(C \cup C_1 \cup \dots \cup C_n)$  and  $\Delta \in \mathcal{K}$ . We will organize each  $A_\Delta$ ,  $\Delta \in \mathcal{K}$  like a three-valued structure for the language  $\mathcal{PTL}_3$  with the following properties:

- If  $R$  is a three-valued predicate then the  $n$ -ary relation  $R^{A_\Delta}$  on  $A_\Delta$  is defined:

$$R^{A_\Delta} : A_\Delta^n \longrightarrow L_3,$$

$$R^{A_\Delta} = \begin{cases} 1, & \text{if } R(c_1, \dots, c_n) \in \Delta \\ 0, & \text{if } \neg R(c_1, \dots, c_n) \in \Delta \\ \frac{1}{2}, & \text{otherwise} \end{cases}$$

- If  $c$  is a constant symbol then its interpretation in  $A_\Delta$  is  $c^{A_\Delta} = c$ .

We will define the binary relation  $\prec$  on  $\mathcal{K}$ : if  $\Delta, \Gamma \in \mathcal{K}$  then we say that  $\Gamma \prec \Delta$  if the conditions of the Lemma 4.2 hold.

We have defined a structure,  $\mathcal{A} = \langle (\mathcal{K}, \prec), \{\mathcal{A}_\Delta, \Delta \in \mathcal{K}\} \rangle$  for the language  $\mathcal{PTL}_3$ .

**Theorem 5.1.** For every formula  $\varphi(x_1, \dots, x_n)$  of  $\mathcal{PTL}_3$ , for every  $\Delta \in \mathcal{K}$  and for all  $c_1, \dots, c_n \in A_\Delta$  we have the equivalence:

$$\mathcal{A} \models_\Delta \varphi(c_1, \dots, c_n) \iff \varphi(c_1, \dots, c_n) \in \Delta$$

*Proof.* We will prove by induction of  $\varphi(x_1, \dots, x_n)$ .

- (a)  $\varphi$  is an atomic formula, i.e  $\varphi(x_1, \dots, x_n) = P(x_1, \dots, x_n)$  where  $P$  is a three-valued predicate. We have the equivalence:

$$\mathcal{A} \models_\Delta P(c_1, \dots, c_n) \iff \|P(c_1, \dots, c_n)\|_\Delta = 1 \text{ (from Definition 5.1)} \iff P^{A_\Delta}(c_1, \dots, c_n) = 1 \iff P(c_1, \dots, c_n) \in \Delta \iff \varphi(c_1, \dots, c_n) \in \Delta.$$

- (b)  $\varphi(x_1, \dots, x_n) = \neg\psi(x_1, \dots, x_n)$ , where for  $\psi$  the hypothesis is satisfied:  $\mathcal{A} \models_\Delta \psi(c_1, \dots, c_n) \iff \psi(c_1, \dots, c_n) \in \Delta$ . We have:

$$\begin{aligned} \mathcal{A} \models_\Delta \varphi(c_1, \dots, c_n) &\iff \mathcal{A} \models_\Delta \neg\psi(c_1, \dots, c_n) \iff \|\neg\psi(c_1, \dots, c_n)\|_\Delta = 1 \iff \\ &\|\psi(c_1, \dots, c_n)\|_\Delta = 0 \iff \mathcal{A} \not\models_\Delta \psi(c_1, \dots, c_n) \iff \psi(c_1, \dots, c_n) \notin \Delta \iff \\ &\neg\psi(c_1, \dots, c_n) \in \Delta \text{ (from the fact that } \Delta \text{ is maximal consistent), i.e } \varphi(c_1, \dots, c_n) \in \Delta. \end{aligned}$$

- (c)  $\varphi(x_1, \dots, x_n) = \psi(x_1, \dots, x_n) \rightarrow \theta(x_1, \dots, x_n)$ .

( $\Rightarrow$ ) Assume that  $\mathcal{A} \models_\Delta \varphi(c_1, \dots, c_n)$ . We have :

$$\begin{aligned} \mathcal{A} \models_\Delta (\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n)) &\iff \|\psi(c_1, \dots, c_n)\|_\Delta \rightarrow \|\theta(c_1, \dots, c_n)\|_\Delta = \\ 1 &\iff \min\{1, 1 - \|\psi(c_1, \dots, c_n)\|_\Delta + \|\theta(c_1, \dots, c_n)\|_\Delta\} = 1 \iff \|\psi(c_1, \dots, c_n)\|_\Delta \leq \end{aligned}$$

$$\|\theta(c_1, \dots, c_n)\|_{\Delta}.$$

We consider the following cases:

- (1) Let  $\|\psi(c_1, \dots, c_n)\|_{\Delta} = 0$ . This implies that  $\mathcal{A} \not\models_{\Delta} \psi(c_1, \dots, c_n) \iff \psi(c_1, \dots, c_n) \notin \Delta$  (by inductive hypothesis)  $\iff \neg\psi(c_1, \dots, c_n) \in \Delta$  (from  $\Delta$ -maximal consistent). Using (t6) and Proposition 4.2 ((i) and (viii)) we obtain  $\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n) \in \Delta$  hence  $\varphi(c_1, \dots, c_n) \in \Delta$ .
- (2) Let  $\|\psi(c_1, \dots, c_n)\|_{\Delta} = 1$ . Then it is necessary that  $\|\theta(c_1, \dots, c_n)\|_{\Delta} = 1$ . From this we have:  $\mathcal{A} \models_{\Delta} \psi(c_1, \dots, c_n)$  and  $\mathcal{A} \models_{\Delta} \theta(c_1, \dots, c_n)$  and by inductive hypothesis we obtain  $\psi(c_1, \dots, c_n) \in \Delta$  and  $\theta(c_1, \dots, c_n) \in \Delta$ . Using (t1) and Proposition 4.2 ((i) and (viii)) we obtain that  $\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n) \in \Delta$ , hence  $\varphi(c_1, \dots, c_n) \in \Delta$ .
- (3) Let  $\|\psi(c_1, \dots, c_n)\|_{\Delta} = \frac{1}{2}$ . Hence  $\|\theta(c_1, \dots, c_n)\|_{\Delta} \in \{\frac{1}{2}, 1\}$ .
  - (a) If  $\|\theta(c_1, \dots, c_n)\|_{\Delta} = \frac{1}{2}$  then we have:  $\mathcal{A} \not\models_{\Delta} \psi(c_1, \dots, c_n)$  and  $\mathcal{A} \not\models_{\Delta} \theta(c_1, \dots, c_n)$  and by inductive hypothesis  $\psi(c_1, \dots, c_n) \notin \Delta$  and  $\theta(c_1, \dots, c_n) \notin \Delta$ , so from the fact that  $\Delta$  is maximal consistent we obtain  $\neg\psi(c_1, \dots, c_n) \in \Delta$  and  $\neg\theta(c_1, \dots, c_n) \in \Delta$ . Using (t1), (t4) and Proposition 4.2 ((i) and (viii)) it follows  $\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n) \in \Delta$ , so  $\varphi(c_1, \dots, c_n) \in \Delta$ .
  - (b) If  $\|\theta(c_1, \dots, c_n)\|_{\Delta} = 1$  then the Definition 5.1 we obtain  $\mathcal{A} \models_{\Delta} \theta(c_1, \dots, c_n)$  and by inductive hypothesis  $\theta(c_1, \dots, c_n) \in \Delta$ . Using (t1) and Proposition 4.2 ((i) and (viii)) we have  $\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n) \in \Delta$ , hence  $\varphi(c_1, \dots, c_n) \in \Delta$ .

( $\Leftarrow$ ) Assume that  $\varphi(c_1, \dots, c_n) \in \Delta$ .

This is equivalent to  $\psi(c_1, \dots, c_n) \rightarrow \theta(c_1, \dots, c_n) \in \Delta$ . We consider the following cases:

- (a) Assume that  $\psi(c_1, \dots, c_n) \in \Delta$ . Using Proposition 4.2(viii) we obtain  $\theta(c_1, \dots, c_n) \in \Delta$ . By the inductive hypothesis about  $\psi$  and  $\theta$  it follows that  $\mathcal{A} \models_{\Delta} \psi(c_1, \dots, c_n)$  and  $\mathcal{A} \models_{\Delta} \theta(c_1, \dots, c_n)$ , and using Definition 5.1 we have  $\|\psi(c_1, \dots, c_n)\|_{\Delta} = 1$  and  $\|\theta(c_1, \dots, c_n)\|_{\Delta} = 1$ . Thus  $\|\varphi(c_1, \dots, c_n)\|_{\Delta} = 1$ , so  $\mathcal{A} \models_{\Delta} \varphi(c_1, \dots, c_n)$ .
- (b) Assume that  $\psi(c_1, \dots, c_n) \notin \Delta$ . Because  $\Delta$  is maximal consistent, it results that  $\neg\psi(c_1, \dots, c_n) \in \Delta$  and by inductive hypothesis  $\mathcal{A} \models_{\Delta} \neg\psi(c_1, \dots, c_n)$ . By Definition 5.1 we have  $\|\psi(c_1, \dots, c_n)\|_{\Delta} = 0$ . It follows that  $\|\psi(c_1, \dots, c_n)\|_{\Delta} \rightarrow \|\theta(c_1, \dots, c_n)\|_{\Delta} = 1$ , so  $\|\varphi(c_1, \dots, c_n)\|_{\Delta} = 1$ , hence  $\mathcal{A} \models_{\Delta} \varphi(c_1, \dots, c_n)$ .

(d)  $\varphi(x_1, \dots, x_n) = G\psi(x_1, \dots, x_n)$ , where for  $\psi$  the hypothesis of induction is satisfied, i.e

$$\mathcal{A} \models_{\Delta} \psi(c_1, \dots, c_n) \iff \psi(c_1, \dots, c_n) \in \Delta.$$

( $\Leftarrow$ ) Assume  $\varphi(c_1, \dots, c_n) \in \Delta$ , i.e  $G\psi(c_1, \dots, c_n) \in \Delta$ .

Let  $\Delta \prec \Delta'$ , and by definition of  $\prec$  it results that  $\psi(c_1, \dots, c_n) \in \Delta'$ . By inductive hypothesis we obtain  $\mathcal{A} \models_{\Delta'} \psi(c_1, \dots, c_n)$ . So,  $\mathcal{A} \models_{\Delta'} \psi(c_1, \dots, c_n)$  for all  $\Delta'$  with  $\Delta \prec \Delta'$  and we get

$$\mathcal{A} \models_{\Delta} G\psi(c_1, \dots, c_n).$$

( $\Rightarrow$ ) Assume  $G\psi(c_1, \dots, c_n) \notin \Delta$ , so  $\neg G\psi(c_1, \dots, c_n) \in \Delta$ .

$$\text{Hence } F\neg\psi(c_1, \dots, c_n) = \neg G\psi(c_1, \dots, c_n) \in \Delta.$$

By Lemma 4.3 and from  $F\neg\psi(c_1, \dots, c_n) \in \Delta$  it follows that there exists  $\Delta' \in K$ ,  $\Delta \prec \Delta'$  and  $\neg\psi(c_1, \dots, c_n) \in \Delta'$ .

Because  $\Delta'$  is maximal consistent we have  $\psi(c_1, \dots, c_n) \notin \Delta'$ , so  $\mathcal{A} \not\models_{\Delta'}$

- $\psi(c_1, \dots, c_n)$ . We proved that there exists  $\Delta \prec \Delta'$  with  $\mathcal{A} \not\models_{\Delta'} \psi(c_1, \dots, c_n)$ , hence  $\mathcal{A} \not\models_{\Delta} G\psi(c_1, \dots, c_n)$ .
- (e)  $\varphi(x_1, \dots, x_n) = \forall x\psi(x, x_1, \dots, x_n)$ .
- ( $\Rightarrow$ ) Suppose that  $\mathcal{A} \models_{\Delta} \varphi(c_1, \dots, c_n)$ , i.e  $\mathcal{A} \models_{\Delta} \forall x\psi(x, c_1, \dots, c_n)$  and by Definition 5.1 we get  $\|\forall x\psi(x, c_1, \dots, c_n)\|_{\Delta} = 1 \iff \bigwedge_{a \in A_{\Delta}} \|\psi(a, c_1, \dots, c_n)\|_{\Delta} = 1$ . It follows that for all  $a \in A_{\Delta}$   $\|\psi(a, c_1, \dots, c_n)\|_{\Delta} = 1 \iff$  for all  $a \in A_{\Delta}, \mathcal{A} \models_{\Delta} \psi(a, c_1, \dots, c_n)$ . By the inductive hypothesis we obtain: for all  $a \in A_{\Delta}, \psi(a, c_1, \dots, c_n) \in \Delta$  and using Lemma 4.6 it follows that  $\forall x\psi(x, c_1, \dots, c_n) \in \Delta$ , so  $\varphi(c_1, \dots, c_n) \in \Delta$ .
- ( $\Leftarrow$ ) Suppose that  $\varphi(c_1, \dots, c_n) \in \Delta$ . We have :  $\forall x\psi(x, c_1, \dots, c_n) \in \Delta \iff$  for all  $a \in A_{\Delta}, \psi(a, c_1, \dots, c_n) \in \Delta$ . By the inductive hypothesis we get for all  $a \in A_{\Delta}, \mathcal{A} \models_{\Delta} \psi(a, c_1, \dots, c_n) \iff \mathcal{A} \models_{\Delta} \forall x\psi(x, c_1, \dots, c_n)$ , hence  $\mathcal{A} \models_{\Delta} \varphi(c_1, \dots, c_n)$ .  $\square$

**Remark 5.1.** Since  $\Sigma \subseteq \Delta$ , for each  $\Sigma \subseteq \Delta$ , it follows that  $\mathcal{A} \models_{\Delta} \varphi(c_1, \dots, c_n)$  for all  $\Delta \in \mathcal{K}$ ,  $\varphi(x_1, \dots, x_n)$  in  $\mathcal{PTL}_3$  and  $c_1, \dots, c_n \in A_{\Delta}$ .

## 6. Completeness theorem

This section contains the main result of this paper: the strong completeness theorem for  $\mathcal{PTL}_3$ . The proof of the completeness theorem is based on Theorem 5.1.

**Theorem 6.1.** If  $\Gamma$  is a set of formulas of  $\mathcal{PTL}_3$  and  $\varphi$  is a formula of  $\mathcal{PTL}_3$  then we have the following equivalence:

$$\Gamma \vdash \varphi \iff \Gamma \models \varphi$$

*Proof.* ( $\Leftarrow$ ) Assume that  $\Gamma \not\vdash \varphi$ . We get  $\Gamma \cup \{\neg\varphi\}$  is consistent and by Theorem 5.1 it follows that there exists a structure  $\mathcal{A}$  such that  $\mathcal{A} \models \Gamma \cup \{\neg\varphi\}$ . It follows that  $\mathcal{A} \models \Gamma$  and  $\mathcal{A} \not\models \varphi$ , hence  $\Gamma \not\models \varphi$ .

( $\Rightarrow$ ) By the induction on the concept  $\Gamma \vdash \varphi$ .

(1) Suppose that  $\varphi \in \Gamma$ . Let  $\mathcal{A}$  be a model for  $\Gamma$ . Then we have  $\mathcal{A} \models \psi$ , for all  $\psi \in \Gamma$ , hence  $\mathcal{A} \models \varphi$ . Because  $\mathcal{A}$  is an arbitrary model for  $\Gamma$ , we obtain that  $\Gamma \models \varphi$ .

(2) Suppose that  $\varphi$  is an axiom. Let  $\mathcal{A}$  be a model for  $\Gamma$ .

(a) Let  $\varphi = G(\theta \rightarrow \psi) \rightarrow (G\theta \rightarrow G\psi)$ . We must prove that  $\mathcal{A} \models \varphi$ , i.e  $\mathcal{A} \models_k \varphi$ , for all moments  $k$ . Suppose that  $\mathcal{A} \models_k G(\theta \rightarrow \psi)$ , and  $\mathcal{A} \models_k G\theta$ . By the definition of the concept  $\mathcal{A} \models_k \varphi$  we obtain:  $\mathcal{A} \models_{k'} \theta \rightarrow \psi$ ,  $\mathcal{A} \models_{k'} \theta$  for all  $kRk'$ , so  $\mathcal{A} \models_{k'} \psi$  for all  $kRk'$ . It follows that  $\mathcal{A} \models_k G\psi$ .

(b) Let  $\varphi = \psi \rightarrow GP\psi$ . We must prove that  $\mathcal{A} \models \psi$  implies  $\mathcal{A} \models GP\psi$  i.e for all moments  $k$ ,  $\mathcal{A} \models_k \psi$  implies  $\mathcal{A} \models_k GP\psi$ .

Proving  $\mathcal{A} \models_k GP\psi$  is equivalent to showing that for all  $kRk'$   $\mathcal{A} \models_{k'} P\psi$  or to the following : for all  $kRk'$  there exists  $k''Rk'$  with  $\mathcal{A} \models_{k''} \psi$ . We assumed that  $\mathcal{A} \models_k \psi$ , hence, for  $k'' = k$  we obtain  $\mathcal{A} \models_k GP\psi$  i.e  $\mathcal{A} \models_k \psi \rightarrow GP\psi$ .

In a similar way we can prove the remaining axioms.

- (3) (a) Suppose that  $\varphi$  was obtained by the rule  $\frac{\Gamma \vdash \psi, \Gamma \vdash \psi \rightarrow \varphi}{\Gamma \vdash \varphi}$  and  $\Gamma \models \psi, \Gamma \models \psi \rightarrow \varphi$ .  
 Let  $\mathcal{A}$  be a model for  $\Gamma$ . We have:  $\mathcal{A} \models \psi$  and  $\mathcal{A} \models \psi \rightarrow \varphi$ , i.e.  $\mathcal{A} \models_k \psi, \mathcal{A} \models_k \psi \rightarrow \varphi$  for all  $k$ , so  $\mathcal{A} \models_k \varphi$ , for all  $k$ . It follows that  $\mathcal{A} \models \varphi$ , i.e.  $\Gamma \models \varphi$ .
- (b) Suppose that  $\varphi(x_1, \dots, x_n) = \forall x\psi(x, x_1, \dots, x_n)$ , obtained by the rule  $\frac{\Gamma \vdash \psi}{\Gamma \vdash \forall x\psi}$  and  $\Gamma \models \psi$ . We want to prove that  $\Gamma \models \varphi$ . Let  $\mathcal{A}$  be a model for  $\Gamma$ . It follows that  $\mathcal{A} \models \psi$ , i.e.  $\mathcal{A} \models_k \psi$ , for all moments  $k$ . This is equivalent with  $\mathcal{A} \models_k \psi(a, a_1, \dots, a_n)$  for all  $a \in \mathcal{A}_k$  and we have  $\mathcal{A} \models_k \varphi$ .
- (c) Assume that  $\varphi = G\psi$ , obtained by the rule  $\frac{\Gamma \vdash \psi}{\Gamma \vdash G\psi}$ , and  $\Gamma \models \psi$ . We must prove that  $\Gamma \models \varphi$ , i.e.  $\Gamma \models G\psi$ . Let  $\mathcal{A}$  be a model for  $\Gamma$ . Then  $\mathcal{A} \models \psi \iff \mathcal{A} \models_k \psi$ , for all  $k$ , so, we have  $\mathcal{A} \models_{k'} \psi$  for all  $kRk'$ , i.e.  $\mathcal{A} \models_k G\psi$ . □

**Theorem 6.2** (The completeness theorem). *For any formula  $\varphi$  of  $\mathcal{PTL}_3$  the following equivalence holds:*

$$\vdash \varphi \iff \models \varphi$$

*Proof.* By Theorem 6.1, with  $\Gamma = \emptyset$ . □

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