Overview of Topics

Part 1: – Introduction

What is finite model theory?
Connections to some areas in CS
- Database theory
- Complexity theory
- Basic definitions and terminology
- Inexpressibility proofs
- Classical results over finite structures

Failures
Successes
Open questions

Finite Model Theory

Qing Wang
qing.wang@anu.edu.au

Logic and Computation
Research School of Computer Science

Finite model theory plays a central role in the development of database theory.

Finite model theory concentrates on all structures - the origin is in mathematics.
- Boolean algebras, random graphs, algebraically closed fields, various models of arithmetic, etc.

Finite model theory studies logics over finite structures - the origin is in computer science.
- Finite relations
- Finite graphs
- Finite strings
- Finite classes of arithmetic structures
- . . .

Connections to Database Theory

Finite model theory plays a central role in the development of database theory.
- A database can be naturally viewed as a finite structure, e.g.,

<table>
<thead>
<tr>
<th>Database</th>
<th>Structure</th>
</tr>
</thead>
<tbody>
<tr>
<td>Relational databases</td>
<td>finite relations</td>
</tr>
<tr>
<td>XML databases</td>
<td>finite trees</td>
</tr>
<tr>
<td>Graph databases</td>
<td>finite graphs</td>
</tr>
</tbody>
</table>

- A query language is often measured in terms of logic, e.g.,

<table>
<thead>
<tr>
<th>Query language</th>
<th>Logic</th>
</tr>
</thead>
<tbody>
<tr>
<td>Relational Calculus</td>
<td>FO</td>
</tr>
<tr>
<td>Datalog ¬</td>
<td>LFP</td>
</tr>
<tr>
<td>Basic SQL + aggregation</td>
<td>FO + counting extension</td>
</tr>
<tr>
<td>Core XPath</td>
<td>MSO</td>
</tr>
</tbody>
</table>

- Database theory supplies finite model theory with key motivations and problems.
Example: Reachability queries

Q1. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\) with at most one stop.

Q2. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\) with at most two stops.

Q3. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\).

<table>
<thead>
<tr>
<th>Source</th>
<th>Destination</th>
</tr>
</thead>
<tbody>
<tr>
<td>Berlin</td>
<td>Beijing</td>
</tr>
<tr>
<td>Beijing</td>
<td>Auckland</td>
</tr>
<tr>
<td>Auckland</td>
<td>Sydney</td>
</tr>
</tbody>
</table>

Example: Reachability queries

Q2. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\) with at most two stops.

\[
\{(x_s, x_d) \mid \text{FLIGHTS}(x_s, x_d) \lor \exists x_1. \text{FLIGHTS}(x_s, x_1) \land \text{FLIGHTS}(x_1, x_d) \lor \exists x_1, x_2. \text{FLIGHTS}(x_s, x_1) \land \text{FLIGHTS}(x_1, x_2) \land \text{FLIGHTS}(x_2, x_d)\}
\]

<table>
<thead>
<tr>
<th>Source</th>
<th>Destination</th>
</tr>
</thead>
<tbody>
<tr>
<td>Berlin</td>
<td>Beijing</td>
</tr>
<tr>
<td>Beijing</td>
<td>Auckland</td>
</tr>
<tr>
<td>Auckland</td>
<td>Sydney</td>
</tr>
</tbody>
</table>

Example: Reachability queries

Q3. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\).

\[
\{(x_s, x_d) \mid \text{FLIGHTS}(x_s, x_d) \lor \exists x_1. \text{FLIGHTS}(x_s, x_1) \land \text{FLIGHTS}(x_1, x_d) \lor \exists x_1, x_2. \text{FLIGHTS}(x_s, x_1) \land \text{FLIGHTS}(x_1, x_2) \land \text{FLIGHTS}(x_2, x_d)\}
\]

<table>
<thead>
<tr>
<th>Source</th>
<th>Destination</th>
</tr>
</thead>
<tbody>
<tr>
<td>Berlin</td>
<td>Beijing</td>
</tr>
<tr>
<td>Beijing</td>
<td>Auckland</td>
</tr>
<tr>
<td>Auckland</td>
<td>Sydney</td>
</tr>
<tr>
<td>Berlin</td>
<td>Sydney</td>
</tr>
<tr>
<td>Berlin</td>
<td>Beijing</td>
</tr>
<tr>
<td>Beijing</td>
<td>Auckland</td>
</tr>
<tr>
<td>Berlin</td>
<td>Sydney</td>
</tr>
</tbody>
</table>
Connections to Database Theory

Example: Reachability queries

Q3. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\).

\[
\{(x, y) \mid \text{FLIGHTS}(x, y) \land \exists z_1 (\text{FLIGHTS}(x, z_1) \land \text{FLIGHTS}(z_1, y)) \land \ldots \land \exists z_n (\text{FLIGHTS}(x, z_n) \land \text{FLIGHTS}(z_n, y)) \lor \ldots \}\}
\]

Cannot be expressed in Relational Calculus (FO)

Example: Reachability queries

Q3. Find pairs of cities \((s, d)\) such that one can fly from \(s\) to \(d\).

\[
\{(x, y) \mid \text{FLIGHTS}(x, y) \land \exists z_1 (\text{FLIGHTS}(x, z_1) \land \text{FLIGHTS}(z_1, y)) \land \ldots \land \exists z_n (\text{FLIGHTS}(x, z_n) \land \text{FLIGHTS}(z_n, y)) \lor \ldots \}\}
\]

How can we tell whether a query CAN or CANNOT be expressed in a query language?

Connections to Complexity Theory

Computational complexity measures the amount of resources (e.g., time and space) that are needed to solve a problem.

- Many models of computation have been invented, e.g.,

<table>
<thead>
<tr>
<th>Models of Computation</th>
<th>Church</th>
<th>Gödel</th>
<th>Turing</th>
</tr>
</thead>
<tbody>
<tr>
<td>Lambda calculus</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Recursive functions</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Turing machines</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

- Two key questions:
  - What can be automatically computed (i.e., computability)?
    - Turing/Church thesis
  - How difficult it is to solve a problem (i.e., complexity)?
    - Complexity classes (P, NP, Pspace, \ldots)

Connections to Complexity Theory

The development of descriptive complexity is one of the most striking results in finite model theory.

How are different logics and complexity classes related?

- What logic can be used to express a query?
- What is the complexity of evaluating a query?

Some known results:

<table>
<thead>
<tr>
<th>Query</th>
<th>Logic</th>
<th>Complexity class</th>
</tr>
</thead>
<tbody>
<tr>
<td>Transitive closure</td>
<td>IFP + &lt; P</td>
<td></td>
</tr>
<tr>
<td>Connectivity</td>
<td>IFP + &lt; P</td>
<td></td>
</tr>
<tr>
<td>Evenness</td>
<td>IFP + &lt; P</td>
<td></td>
</tr>
<tr>
<td>Hamiltonicity</td>
<td>\exists \text{SO}</td>
<td>NP</td>
</tr>
<tr>
<td>3-colorability</td>
<td>\exists \text{SO}</td>
<td>NP</td>
</tr>
<tr>
<td>Clique</td>
<td>\exists \text{SO}</td>
<td>NP</td>
</tr>
<tr>
<td>Quantified SAT</td>
<td>PFP + &lt; Pspace</td>
<td></td>
</tr>
</tbody>
</table>
Example: *Hamiltonicity*

- A Hamiltonian cycle is a cycle that visits each vertex exactly once. A graph that contains a Hamiltonian cycle is called a Hamiltonian graph.

\[\exists L \exists S \text{ linear order}(L) \land \]
\[S \text{ is the successor relation of } L \land \]
\[\forall x \exists y (L(x, y) \lor L(y, x)) \land \]
\[\forall x \forall y (S(x, y) \Rightarrow E(x, y))\]

\(L\) is a linear ordering relation.
\(S\) is a circular successor relation:
\[\forall x \forall y S(x, y) \Leftrightarrow ((L(x, y) \land \neg \exists z (L(x, z) \land L(z, y))) \land \]
\[(\neg \exists z L(x, z) \land \neg \exists z L(z, y)))\]

Testing Hamiltonicity is an NP-complete problem.

So, is there any connection between \(\exists SO\) and NP?

Descriptive complexity aims to characterize complexity classes by means of logics.

Finite Model Theory

- Apparently, finite structures are a subclass of “all structures”. Is finite model theory just a subfield of classical model theory?

Some history:
- Before 1970s, some problems about FO over finite structures were studied.
- In 1970s,
  - Fagin published several papers relating to finite model theory.
  - Hájek proposed to “develop logic (classical and generalized) modified by allowing only finite models”.
- Since 1980s, finite model theory becomes an active line of research.

Structures

- A vocabulary $\sigma$ is a finite set of relation symbols, each with a fixed arity.
- Note that, we restrict vocabularies to be relational, and there are no function symbols in $\sigma$.
- A structure (also called a model) of vocabulary $\sigma$ is $\mathcal{A} = \langle A, (R^A)_{R \in \sigma}\rangle$, where
  - $A$, called the universe of $\mathcal{A}$, is a nonempty set, and
  - each $R^A \subseteq A^n$ is an interpretation of an n-ary relation symbol from $\sigma$.
- A structure $\mathcal{A}$ is called finite if its universe $A$ is a finite set.
- Conventions:
  - We denote universes by using Roman letters corresponding to their structures, e.g., the universe of $\mathcal{A}$ is $A$, the universe of $\mathcal{B}$ is $B$, etc.
  - We use the same symbol $R$ for both a relation symbol in $\sigma$, and its interpretation $R^A$.

First-order Logic

- Recall terms and formulas of first-order logic (FO) (we assume a countably infinite set of variables).

Syntax:
- Terms of FO are defined by:
  - Each variable $x$ and constant $c$ is a term.
  - $f(t_1, \ldots, t_n)$ is a term, where $f$ is a relation symbol, and $t_1, \ldots, t_n$ are terms.
- Formulas of FO can be inductively defined by:
  - atomic formulas: $R(t_1, \ldots, t_n)$, $t = t'$;
  - Boolean operations: $\varphi \land \varphi$, $\varphi \lor \varphi$, $\neg \varphi$;
  - first-order quantifiers: $\exists \varphi$, $\forall \varphi$.

Semantics: we skip the details as it has been covered in the last week.
First-order Logic

- A **sentence** is a formula without free variables.

- A sentence \( \varphi \) is **satisfiable** if it has a model, and is **valid** if it is true in every structure.
  - \( \varphi \) is not valid iff \( \neg \varphi \) is satisfiable.

- A sentence \( \varphi \) is **finitely satisfiable** if it has a finite model, and is **finitely valid** if it is true in every finite structure.
  - \( \varphi \) is not finitely valid iff \( \neg \varphi \) is finitely satisfiable.

- We use \( \mathfrak{A} \models \varphi(a_1, \ldots, a_n) \) to denote that \( \varphi(a_1, \ldots, a_n) \) is true in \( \mathfrak{A} \).

Queries

- A formula \( \varphi(x_1, \ldots, x_n) \) with free variables \( x_1, \ldots, x_n \) defines a **mapping** \( Q \) that associates to every structure \( \mathfrak{A} \) a \( (n-) \)ary relation on \( \mathfrak{A} \):
  \[
  Q(\mathfrak{A}) = \{ (a_1, \ldots, a_n) \mid \mathfrak{A} \models \varphi(a_1, \ldots, a_n) \}.
  \]

- A \( n \)-ary query \( Q \) is such a mapping **closed under isomorphism**, i.e., if \( h : \mathfrak{A} \to \mathfrak{B} \) is an isomorphism between \( \mathfrak{A} \) and \( \mathfrak{B} \), it is also an isomorphism between \( Q(\mathfrak{A}) \) and \( Q(\mathfrak{B}) \).

- If \( n = 0 \), a 0-ary query is a mapping from structures to \( \{ \text{true}, \text{false} \} \), which is called a **Boolean query**.

- A query \( Q \) is **definable** in a logic \( L \) if there is a formula \( \varphi(x_1, \ldots, x_n) \) of \( L \) that defines \( Q \). A Boolean query \( Q \) is definable in a logic \( L \) if there is a formula \( \varphi \) of \( L \) such that \( Q(\mathfrak{A}) = \text{true} \) iff \( \mathfrak{A} \models \varphi \) for all \( \mathfrak{A} \).

Queries Definable in FO

- Consider \( \sigma = \{ E \} \) and \( G = \langle V, E \rangle \).

  - Graphs whose edges are antireflexive and symmetric:
    \[
    \forall x \neg E(x, x) \land \forall x \forall y (E(x, y) \Rightarrow E(y, x)).
    \]

  - Graphs that contain at least one triangle:
    \[
    \exists x \exists y \exists z (x \neq y \land y \neq z \land x \neq z \land E(x, y) \land E(x, z) \land E(y, z)).
    \]

  - Graphs that contain at least \( n \) vertices:
    \[
    \exists x_1 \ldots \exists x_n \bigwedge_{1 \leq i < j \leq n} x_i \neq x_j.
    \]

Limitations of FO

- The expressive power of FO on finite structures is limited:
  - Cannot express counting properties, e.g.,
    - **Evenness**: Given a graph \( G \), is the number of vertices in \( G \) even?
      \[
      \text{even}(V) = \begin{cases} 
      1 & \text{if } |V| \text{ is even} \\
      0 & \text{otherwise}.
      \end{cases}
      \]
  - Cannot express properties that require iterative algorithms, e.g.,
    - **Connectivity**: Given a graph \( G \), is it connected?
      I.e., there exists a path between any two nodes \( a \) and \( b \) in \( G \).
  - Cannot express properties that require to quantify relations, e.g.,
    - **3-Colorability**
    - **Clique**
    - ...
Inexpressibility Proofs

- How can one prove that a property is inexpressible in a logic, e.g., FO?

- Some techniques are available for inexpressibility proofs in FO.
  - Compactness theorem
  - Ehrenfeucht-Fraïssé games
  - ...

Compactness theorem
Let $\Phi$ be a set of first-order sentences. If every finite subset of $\Phi$ is satisfiable, then $\Phi$ is satisfiable.

Main ideas of using the compactness theorem to prove inexpressibility of a property $P$:
- Assume $P$ is expressible by a FO-sentence $\phi$.
- Construct a set of sentences $\Psi$ so that each model of $\Psi$ does not satisfy $P$, but each finite subset of $\Psi$ has a model satisfying $P$.
- By compactness we would know that $\Psi \cup \{\phi\}$ has a model.
- Contradiction with the assumption.

Connectivity of arbitrary graphs is not FO-definable.

Proof:
- Assume that connectivity is definable by $\phi$.
- Expand the vocabulary with two constants $c_1$ and $c_2$, and let $T = \{\psi\mid n > 0\} \cup \{\phi\}$, where
  $$\psi_n = \neg((\exists x_1 \ldots \exists x_n) x_1 = c_1 \land x_n = c_2 \land \bigwedge_{1 \leq i \leq n-1} E(x_i, x_{i+1}))$$
  i.e., there is no path of length $n+1$ from $c_1$ to $c_2$.
- Every finite subset $T' \subseteq T$ is satisfiable, because there exists $N$, s.t. for all $\psi_n \in T'$, $n < N$, and $T'$ has a model with a path of length $N+1$.
- By compactness, $T$ is satisfiable.
- However, $T$ has no model. Contradiction.

Does the previous proof tell us that FO cannot express connectivity over finite graphs?

The previous proof:
- Assume that connectivity is definable by $\phi$.
- Expand the vocabulary with two constants $c_1$ and $c_2$, and let $T = \{\psi\mid n > 0\} \cup \{\phi\}$, where
  $$\psi_n = \neg((\exists x_1 \ldots \exists x_n) x_1 = c_1 \land x_n = c_2 \land \bigwedge_{1 \leq i \leq n-1} E(x_i, x_{i+1}))$$
  i.e., there is no path of length $n+1$ from $c_1$ to $c_2$.
- Every finite subset $T' \subseteq T$ is satisfiable, because there exists $N$, s.t. for all $\psi_n \in T'$, $n < N$, and $T'$ has a model with a path of length $N+1$.
- By compactness, $T$ is satisfiable.
- However, $T$ has no model. Contradiction.
Failure of Compactness Theorem

- Does the previous proof tell us that FO cannot express connectivity over finite graphs?
- To modify the previous proof for finite models, one would be to use compactness over finite models.
- But compactness fails over finite models.

**Proposition**: There is a set $T$ of FO-sentences s.t.
1. $T$ has no finite models, and
2. every finite subset of $T$ has a finite model.

**Proof**: Assume that $\sigma = \emptyset$, and define
$$\psi_n = \exists x_1 \ldots \exists x_n \bigwedge_{i \neq j} \neg (x_i = x_j).$$
i.e., the universe has at least $n$ distinct elements.

Let $T = \{ \psi_n | n > 0 \}$.
- $T$ has no finite model. But for each finite subset of $T$, a set whose cardinality exceeds the maximal $n$ is a model.

Inexpressibility Proofs

- For the techniques available for inexpressibility proofs in FO:
  - **Compactness theorem** $\hookrightarrow$ fails over finite structures.
  - **Ehrenfeucht-Fraïssé games** $\hookrightarrow$ used as a central tool on classes of finite structures.

Classical Model Theory

- **Main topics**:
  - Logical definability of structural properties
  - Classification of models of theories
  - Algebraic properties in axiomatic theories

- **Some key results**:
  - Completeness theorem (and Compactness theorem)
  - Löwenheim-Skolem theorem
  - Beth’s definability theorem
  - Craig’s interpolation theorem
  - Los-Tarski preservation theorem and Lyndon’s positivity theorem
Classical Model Theory

Some key results:

- Completeness theorem (and Compactness theorem)
- Löwenheim-Skolem theorem
- Beth's definability theorem
- Craig's interpolation theorem
- Los-Tarski preservation theorem and Lyndon's positivity theorem

Can these results of classical model theory hold over finite structures?

Unfortunately, all the above results fail when we restrict to finite structures.

Failure of Completeness Theorem

- **Trakhtenbrot’s Theorem**
  For every relational vocabulary $\sigma$ with at least one binary relation symbol, it is undecidable whether a sentence $\Phi$ of $\sigma$ is finitely satisfiable.
  
  Basic idea:
  - For any Turing machine $M$, there is a FO sentence $\varphi_M$ such that $M$ halts iff $\varphi_M$ has a finite model.

- **Corollary**
  For every relational vocabulary $\sigma$ with at least one binary relation symbol, the set of finitely valid FO sentences is not recursively enumerable.
  
  Basic idea:
  - Because the set of non-halting Turing machines is not recursively enumerable, $\{\varphi | \neg \varphi \text{ has no finite models}\}$ is also not recursively enumerable.


Failure of Löwenheim-Skolem Theorem

- **Corollary**
  There is no recursive function $f$ s.t. if a FO sentence $\varphi$ has a finite model, then it has a model of size at most $f(\varphi)$.

- Recall the Löwenheim-Skolem theorem in classical model theory:
  If a countable first-order theory has an infinite model, then for every infinite cardinal number $k$ it has a model of size $k$. 
### Trakhtenbrot Theorem

**Theorem** (Trakhtenbrot, 1950)

For every relational vocabulary $\sigma$ with at least one binary relation symbol, it is undecidable whether a sentence $\Phi$ of $\sigma$ is finitely satisfiable.

**Proof:**

For every Turing machine $M = (S, \Sigma, \Delta, \delta, q_0, S_a, S_r)$, construct a sentence $\varphi_M$ of $\sigma$ such that $\varphi_M$ is finitely satisfiable iff $M$ halts on the empty input.

- Let $\sigma = \{ <, \text{min}, T_0, T_1, (H_q)_{q \in S} \}$, and $\varphi_M$ states that each relation symbol in $\sigma$ is interpreted below, and $M$ eventually halts.
  - $<$ is a linear order, and $\text{min}$ is the minimal element w.r.t. $<$;
  - $T_0(p, t)$ and $T_1(p, t)$ are tape predicates: indicate that position $p$ at time $t$ contains 0 or 1;
  - $H_q(p, t)$'s are head predicates: indicate that at time $t$, $M$ is in state $q$ and its head is in position $p$.

If $\varphi_M$ has a finite model, then such a model represents a computation of $M$ that halts on an empty input, and vice versa.

### Classical Result – Revisited for Finite Models

- A FO sentence $\varphi(\vec{x})$ is **preserved under homomorphisms** if $\mathfrak{A} \models \varphi(\vec{a})$ implies $\mathfrak{B} \models \varphi(h(\vec{a}))$ whenever $h: \mathfrak{A} \to \mathfrak{B}$ is a homomorphism.

Recall the homomorphism preservation theorem in classical model theory:

The following statements are equivalent for any FO sentence $\varphi$:

- $\varphi$ is preserved under homomorphisms on all structures;
- $\varphi \equiv \varphi^+$ on all structures for some existential positive FO-sentence $\varphi^+$.

**Theorem** (Rossman, 2005)

If a FO sentence $\varphi$ is preserved under homomorphisms on all finite structures, then there is an existential positive FO-sentence $\varphi^+$ that is equivalent to $\varphi$ on all finite structures.

### Classical Result – Revisited for Finite Models

- Are there any results of classical model theory that survive on finite models?
- Rosen wrote:

  “there seems to be no example of a theorem [of classical model theory] that remains true when relativized to finite structures but for which there are entirely different proofs for the two cases. It would be interesting to find a theorem proved using the compactness theorem that can be established using a new method over finite structures.”

---

Useful References