

A Clausal Approach to Proof Analysis in Second-Order Logic ^{*}

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Abstract. This work defines an extension CERES² of the first-order cut-elimination method CERES to the subclass of sequent calculus proofs in second-order logic using quantifier-free comprehension. This extension is motivated by the fact that cut-elimination can be used as a tool to extract information from real mathematical proofs, and often a crucial part of such proofs is the definition of sets by formulas. This is expressed by the comprehension axiom scheme, which is representable in second-order logic. At the core of CERES² lies the production of a set of clauses $CL(\varphi)$ from a proof φ that is always unsatisfiable. From a resolution refutation γ of $CL(\varphi)$, a proof without essential cuts can be constructed. The main theoretical obstacle in the extension of CERES to second-order logic is the construction of this proof from γ . This issue is solved for the subclass considered in this paper. Moreover, we discuss the problems that have to be solved to extend CERES² to the complete class of second-order proofs. Finally, the method is applied to a simple mathematical proof that involves induction and comprehension and the resulting proof is analyzed.

1 Introduction

The discipline of *proof mining* deals with the extraction of information from formal proofs. Different methods have been applied successfully (see [1], [2]). This work considers the approach of using (partial) cut-elimination to extract hidden information from proofs.

The first-order cut-elimination method CERES (cut-elimination by resolution) has several advantages over the traditional reductive cut-elimination methods: The main computational advantage is that the reductive methods are subsumed by CERES (i.e. every proof obtained by a reductive method can also be obtained by CERES, see [2]), and secondly, a non-elementary speed-up over Gentzen's method by the use of CERES is possible (see [3]). Another, purely proof-theoretic, advantage is that a CERES method for a proof system provides

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a strong regularity theorem on the structure of cut-free proofs: The result of applying CERES is a proof which is composed of instances of (otherwise unchanged) parts of the original proof. This knowledge about the cut-free proofs cannot be obtained by traditional reductive methods as they perturb the structure of the proof. The CERES method has been implemented in the CERES system¹. In this paper, we present the extension of CERES to CERES², a cut-elimination method for second-order logic, which is based on a set of clauses that is extracted from a proof with cuts, the *characteristic clause set*.

The benefits of CERES² over traditional cut-elimination methods are two-fold: Firstly, the characteristic clause set can be regarded as the kernel of the proof with cuts and as such can provide valuable information that a human could not easily read off of a formal proof (for some evidence supporting this, see [4] and [5]). Secondly, due to the use of a resolution calculus at the core of CERES², theoretical and practical advances in higher-order theorem proving may enhance the power of the method.

An inherent limitation of the CERES method (and indeed of all first-order cut-elimination procedures) is that proofs that use comprehension cannot be handled in a straightforward way, as comprehension is essentially a second-order property. In CERES², we will be able to handle such proofs in a natural way. The subclass of proofs we are considering here is the class of proofs where comprehension is restricted to quantifier-free formulas. This choice is motivated in part by the fact that converting a resolution refutation to a sequent calculus proof in the presence of arbitrary comprehension (and, therefore, skolemization) is problematic. Indeed, it turns out that, in CERES², the construction of proof projections is a highly complicated matter, in contrast to the first-order case.

Note that, due to lack of space, detailed proofs are not developed here, but can be found in [6].

2 The second-order language

Here, we consider a monadic second-order logic based on Church's simply typed λ -calculus [7] and fix the set of *base types* $BT := \{\iota, o\}$, where ι denotes the type of individuals and o the boolean type. The set \mathcal{T} of *types* is built in the usual inductive way over the BT . In contrast to the second-order logic as defined in e.g. [8], we include in the language more objects of order ≤ 2 to allow skolemization, although quantification is restricted to individuals and unary predicates on individuals (i.e. variables of types ι and $\iota \rightarrow o$).

We assume given a set of symbols S together with a function $\tau : S \mapsto \mathcal{T}$ assigning types to symbols, where S can be partitioned into the sets V (individual variables), CS (individual constants), FS^n (function symbols), PC^n (predicate constants), PV (unary predicate variables) s.t.

1. For all $x \in V$, $\tau(x) = \iota$,
2. for all $c \in CS$, $\tau(c) = \iota$,

¹ <http://www.logic.at/ceres>

3. for all $f \in FS^n$, $n \geq 1$: $\tau(f) = t_1 \rightarrow \dots \rightarrow t_n \rightarrow \iota$ where for $1 \leq i \leq n$, $t_i = \iota$ or $t_i = \iota \rightarrow o$,
4. for all $P \in PC^n$, $n \geq 0$: $\tau(P) = t_1 \rightarrow \dots \rightarrow t_n \rightarrow o$ where for $1 \leq i \leq n$, $t_i = \iota$ or $t_i = \iota \rightarrow o$,
5. for all $X \in PV$, $\tau(X) = \iota \rightarrow o$.

We additionally require that each member of this partition is countably infinite. We define $PC := \bigcup_{i \geq 0} PC^i$ and $FS := \bigcup_{i \geq 1} FS^i$. The set of *expressions* \mathcal{E} is defined inductively in the usual way over the set of symbols together with the symbols $\neg, \wedge, \vee, \rightarrow, \exists, \forall, \lambda, \cdot, (,)$ (keeping in mind the restriction on the order of the types and on the types of the quantified variables). We use infix notation for familiar function symbols and predicates (e.g. $+$, $=$).

Definition 1. *The set of second-order formulas or simply formulas* $SOF := \{F \mid F \in \mathcal{E}, \tau(F) = o\}$. *If* $F \in SOF$, $F \equiv P(t_1, \dots, t_n)$, $P \in PC \cup PV$, *then* F *is called atomic.*

For atomic formulas $P(t_1, \dots, t_n)$ we may also write $t_1 \in P(t_2, \dots, t_n)$. We define the set of *lambda terms* $LT := \{t \mid t \in \mathcal{E}, t \equiv \lambda x.F, \tau(F) = o\}$ and the set of *terms* $T := \{t \mid t \in \mathcal{E}, \tau(t) = \iota\}$. *Polarity* of subexpressions w.r.t. formulas and sequents, *strong* and *weak* quantifiers, the *scope* of quantifiers, *closed* formulas, β -reduction are defined as usual. We assume a variable convention (i.e. variables are renamed appropriately to avoid conflicts).

As proof system for the input and output proofs of the CERES² method, we use the sequent calculus **LKDe²**. This calculus is based on **LK²** as defined in [9], which consists of the usual structural, propositional, and first-order rules together with second-order quantifier introduction rules that incorporate comprehension. **LKDe²** extends **LK²** by rules for first-order equality handling:

$$\frac{\Gamma \vdash \Delta, s = t \quad \Pi \vdash A, A[s]}{\Gamma, \Pi \vdash \Delta, A, A[t]} =: r_1 \qquad \frac{\Gamma \vdash \Delta, t = s \quad \Pi \vdash A, A[s]}{\Gamma, \Pi \vdash \Delta, A, A[t]} =: r_2$$

LKDe² also includes the rules $=: l_1$ and $=: l_2$, and rules for the introduction of definitions (for details, see [10]). All the rules in **LKDe²** are multiplicative. As axioms we allow the usual tautological sequents $A \vdash A$ for an atomic formula A as well as arbitrary atomic sequents without second-order variables (which is useful for conveniently axiomatizing a background theory). Additionally, if \mathcal{C} is a set of atomic sequents, then we say that π is an **LKDe²**-*proof from* \mathcal{C} if for every initial sequent S of π , S is either an axiom, or S is in \mathcal{C} . As an intermediary calculus for the construction of a resolution refutation, we use the resolution calculus discussed in the next section.

3 The second-order resolution calculus

In this section, we briefly present the resolution calculus we will need for the CERES² method. Note that in second-order logic, in contrast to first-order logic, clauses are not closed under substitution, so the transformation of a formula to

clause form has to be incorporated into the calculus, instead of being used just in a preprocessing step.

To use a resolution calculus with CERES², it must be possible to use the resolution refutation of a particular set of clauses (the characteristic clause set, see Section 4) as the skeleton of an **LKDe**²-proof that contains no non-atomic cuts. Intuitively, the following requirements arise:

1. Only literals (i.e. atomic formulas and their negations) may be resolved.
2. It must be possible to produce a propositional resolution refutation from instances of the refuted set of clauses.

Requirement 1 stems from the fact that CERES² is a cut-elimination method, and the resolution rule will be translated to the cut rule in **LKDe**². Requirement 2 is due to the fact that substitution is integrated in the resolution calculus, while this is not the case with **LKDe**².

The resolution calculus we are considering here is a restricted version of the higher-order resolution calculus defined by P.B. Andrews in [11].

Definition 2. *We define a clause as a sequent $C := A_1, \dots, A_n \vdash B_1, \dots, B_m$ with A_i, B_i atomic.*

In this paper, the transformation to conjunctive normal form (CNF) is the standard transformation that preserves logical equivalence.

Definition 3. *Let F be a quantifier-free formula. Let, modulo commutativity and associativity of \vee , $\text{CNF}(F) \equiv (\neg A_1^1 \vee \dots \vee \neg A_{k_1}^1 \vee B_1^1 \vee \dots \vee B_{l_1}^1) \wedge \dots \wedge (\neg A_1^n \vee \dots \vee \neg A_{k_n}^n \vee B_1^n \vee \dots \vee B_{l_n}^n)$. For $i \in \{1, \dots, n\}$, define the atomic sequent $C_i \equiv A_1^i, \dots, A_{k_i}^i \vdash B_1^i, \dots, B_{l_i}^i$. Then the clause form of F is defined as the set $\{C_1, \dots, C_n\}$.*

Let $S \equiv F_1, \dots, F_n \vdash G_1, \dots, G_m$ be a quantifier-free sequent, then the clause form of S is defined as the clause form of $(F_1 \wedge \dots \wedge F_n) \rightarrow (G_1 \vee \dots \vee G_m)$.

A substitution is a pair of mappings: The first maps variables to terms, while the second maps predicate variables to lambda terms. The result of the application of a substitution σ to an expression e is e after replacing all variables by the respective terms and all predicate variables by the respective lambda terms and reducing to β -normal form, this will be denoted by $e\sigma$. A substitution is called quantifier-free if all the (lambda-)terms are quantifier-free.

Definition 4. *We define the application of a quantifier-free substitution σ to a set of clauses $\mathcal{C} = \{C_1, \dots, C_n\}$, denoted $\mathcal{S}(\mathcal{C}, \sigma)$, as the clause form of the set of quantifier-free sequents $\{C_1\sigma, \dots, C_n\sigma\}$. Note that this includes transformation to CNF, therefore $|\mathcal{S}(\mathcal{C}, \sigma)| \geq |\mathcal{C}|$.*

With this definition, we can state the rules of our resolution calculus.

Definition 5. *In the following, C, D are clauses.*

1. C is called instance of D if there exists a quantifier-free substitution σ s.t. $C \in \mathcal{S}(\{D\}, \sigma)$.

2. C is called *p-reduct* of D if C is D after omission of some multiply occurring atomic formulas on either side of the sequent.
3. Let L be an atom formula, $C \equiv \Gamma, L \vdash \Delta$ and $D \equiv \Gamma' \vdash L, \Delta'$, then the clause $\Gamma, \Gamma' \vdash \Delta, \Delta'$ is called a *resolvent* of $\{C, D\}$.

Note that we defined resolution without the principle of most general unification (mgu). While the mgu-principle is vital to proof search, the proof transformations in CERES and CERES² require resolution proofs after application of global unifiers. Of course, this definition does not exclude the use of mgu-based provers in the phase of proof search.

Additionally, we use paramodulation rules that allow equality reasoning on the term level. The paramodulation rules are just the restrictions of the equational rules of **LKDe**² to atomic sequents. With this, we can define the notion of a deduction in this calculus:

Definition 6. Let \mathcal{C} be a set of clauses and let C be a clause. A sequence C_1, \dots, C_n is called an *R-deduction* of C from \mathcal{C} if it fulfills the following conditions: $C_n \equiv C$ and for all $i = 1, \dots, n$:

- $C_i \in \mathcal{C}$ or
- C_i is an instance or a *p-reduct* of C_j for some $j < i$ or
- C_i is a resolvent of $\{C_j, C_k\}$ for some $j, k < i$ or
- C_i is the result of paramodulation of $\{C_j, C_k\}$ for $j, k < i$.

An *R-deduction* of the empty sequent \vdash from \mathcal{C} is called an *R-refutation* of \mathcal{C} .

Finally, we state some lemmas that show that R-deductions can be transformed to **LKDe**²-proofs. These will be useful for showing the effectiveness of the CERES² method in the next section.

Lemma 1. Let $C \equiv \Gamma \vdash \Delta$ be a clause, \mathcal{D} be a set of clauses, ψ be a **LKDe**²-proof of $\Gamma, \Pi \vdash \Lambda, \Delta$ from \mathcal{D} with only quantifier-free cuts, let σ be a quantifier-free substitution whose domain contains no variable which occurs free in $\Pi \cup \Lambda$ and let $\Gamma^* \vdash \Delta^* \in \mathcal{S}(\{C\}, \sigma)$. Then we can construct an **LKDe**²-proof ψ^* of $\Gamma^*, \Pi \vdash \Lambda, \Delta^*$ from $\mathcal{S}(\mathcal{D}, \sigma)$ with only quantifier-free cuts and with $|\psi^*| \leq |\psi| + \rho(|\Gamma\sigma \vdash \Delta\sigma|)$, where ρ is exponential if σ substitutes for a predicate variable in \mathcal{D} , and polynomial otherwise.

Proof. By simulating the conjunctive normal form transformation in **LKDe**² using cuts. For a complete proof, see [6].

Note that this result is weaker than the corresponding result in first-order logic: the proofs constructed in that setting do not contain any cuts. Still, as our interest is the extraction of information, this result suffices, as quantifier-free cuts do not contain interesting mathematical information.

Lemma 2. Let R be an *R-deduction* of $\Gamma \vdash \Delta$ from a set of clauses \mathcal{C} . Then there exists an **LKDe**²-proof ψ of $\Gamma \vdash \Delta$ from \mathcal{D} containing quantifier-free cuts only, where $\mathcal{D} = \{D \mid D \in \mathcal{S}(\mathcal{C}, \sigma)\}$ for some quantifier-free σ .

Proof. By using Lemma 1 to replace instantiations, replacing resolution with cut, replacing paramodulation by the equality rules, and replacing *p-reducts* by contractions. For a full proof, see [6].

4 The CERES² cut-elimination method

We now define the CERES² method, which will turn out to be a cut-elimination method for **LKDe**²-proofs using quantifier-free comprehension.

Definition 7. Let (R) be a weak second-order quantifier rule

$$\frac{A\{X \leftarrow \lambda x.F\}, \Gamma \vdash \Delta}{(\forall X)A, \Gamma \vdash \Delta} \forall^2 : l \quad \frac{\Gamma \vdash \Delta, A\{X \leftarrow \lambda x.F\}}{\Gamma \vdash \Delta, (\exists X)A} \exists^2 : r$$

then (R) is called *quantifier-free* if F does not contain quantifiers. We call an **LKDe**²-proof π a **QFC**-proof if all its weak second-order quantifier rule applications are quantifier-free.

Note that as we allow non-tautological axioms, it is not in general possible to eliminate all cuts. This leads to the following notion: An **LKDe**²-proof π is called in *atomic cut normal form (ACNF)* if all cut-formulas of π are atomic. An important technical tool in the CERES² method is the skolemization of proofs: this transformation removes strong quantifier rules from proofs and replaces the respective variables by Skolem terms.

Definition 8. Let ψ be an **LKDe**²-proof. If the active formulas of all strong quantifier rules in ψ are ancestors of cut-formulas, then ψ is said to be in Skolem form.

The following proposition shows that from a **QFC**-proof, we can indeed obtain a proof in Skolem form. Proofs in Skolem form allow the definition of proof projections by leaving out rules from the proof, as no eigenvariable violations can occur by doing so. This will be necessary to construct sound proofs in Definition 10. We use the structural skolemization operator sk on formulas and sequents, where sk replaces the strongly quantified variables by Skolem terms and drops the corresponding quantifiers (see [12]).

Proposition 1. For every **QFC**-proof ψ of S there exists a **QFC**-proof ψ' of $\text{sk}(S)$ in Skolem form.

Proof. We obtain ψ' from ψ by dropping the strong quantifier rules going into the end-sequent and, on the path to the end-sequent, replacing the strongly quantified variables by the respective Skolem terms. For example, if S contains a positive occurrence α of $(\forall X)A(X)$ and the premise of the $\forall^2 : r$ introducing this quantifier is $\Pi \vdash A, A'(\Theta)$ and t_1, \dots, t_n are the (lambda-)terms eliminated by introductions of weak quantifiers dominating α and the corresponding skolem term in $\text{sk}(S)$ is $\lambda z.P(z, x_1, \dots, x_n)$, then we remove the $\forall^2 : r$ rule, replace its premise by $\Pi \vdash A, A'(\lambda z.P(z, t_1, \dots, t_n))$, and modify the path to the end-sequent so that the occurrences of t_1, \dots, t_n in the Skolem term are eliminated by the weak quantifier rules. For a full proof, see [6].

Note that in this context, skolemization indeed does preserve validity (in contrast to what is observed in [13]), because the proposition we just stated generates a

proof of the skolemized formula from a proof of the unskolemized formula. As **LKDe**² is sound, the transformation is validity preserving. We now define some notation that will be useful in describing CERES².

Definition 9. Let ρ be a unary rule, σ a binary rule, ψ, χ **QFC**-proofs, then $\rho(\psi)$ is the **QFC**-proof obtained by applying ρ to the end-sequent of ψ , and $\sigma(\psi, \chi)$ is the proof obtained from the proofs ψ and χ by applying σ .

Let P, Q be sets of **QFC**-proofs. Then $P^{\Gamma \vdash \Delta} := \{\psi^{\Gamma \vdash \Delta} \mid \psi \in P\}$, where $\psi^{\Gamma \vdash \Delta}$ is ψ followed by weakenings adding $\Gamma \vdash \Delta$, and $P \times_{\sigma} Q := \{\sigma(\psi, \chi) \mid \psi \in P, \chi \in Q\}$.

Let $C = \{\Gamma_1 \vdash \Delta_1, \dots, \Gamma_m \vdash \Delta_m\}$, $D = \{\Pi_1 \vdash \Lambda_1, \dots, \Pi_n \vdash \Lambda_n\}$ be sets of clauses, then $C \times D := \{\Gamma_i, \Pi_j \vdash \Delta_i, \Lambda_j \mid i \leq m, j \leq n\}$.

We can now define the main parts of the CERES²-method: the characteristic clause set and the set of proof projections of a proof π . The former will be always unsatisfiable and give rise to a resolution refutation, while the latter will allow the resolution refutation to be transformed into a proof of the end-sequent of π .

Definition 10. Let π be a **QFC**-proof in Skolem form. For each rule ρ in π , we define a set of cut-free **QFC**-proofs, the set of projections $\mathcal{P}_{\rho}(\pi)$ of π , and a set of clauses, the characteristic clause set $\text{CL}_{\rho}(\pi)$ of π , at the position of ρ .

- If ρ corresponds to an initial sequent, let $\Gamma_1 \vdash \Delta_1$ be the part of it which consists of ancestors of cut formulas, let $\Gamma_2 \vdash \Delta_2$ be the part which consists of ancestors of the end-sequent of π and define

$$\begin{aligned} \mathcal{P}_{\rho}(\pi) &:= \{\Gamma_1, \Gamma_2 \vdash \Delta_2, \Delta_1\} \\ \text{CL}_{\rho}(\pi) &:= \{\Gamma_1 \vdash \Delta_1\}. \end{aligned}$$

- If ρ is a unary rule with immediate predecessor ρ' with $\mathcal{P}_{\rho'}(\pi) = \{\psi_1, \dots, \psi_n\}$, distinguish:
 - (a) The active formulas of ρ are ancestors of cut formulas. Then

$$\mathcal{P}_{\rho}(\pi) := \mathcal{P}_{\rho'}(\pi)$$

- (b) The active formulas of ρ are ancestors of the end-sequent. Then

$$\mathcal{P}_{\rho}(\pi) := \{\rho(\psi_1), \dots, \rho(\psi_n)\}$$

Note that by assumption, all strong quantifier rules go into cuts, so ρ cannot be a strong quantifier rule, so no eigenvariable violation can occur here.

In any case, $\text{CL}_{\rho}(\pi) := \text{CL}_{\rho'}(\pi)$.

- Let ρ be a binary rule with immediate predecessors ρ_1 and ρ_2 .
 - (a) If the active formulas of ρ are ancestors of cut-formulas, let $\Gamma_i \vdash \Delta_i$ be the ancestors of the end-sequent in the conclusion sequent of ρ_i and define

$$\mathcal{P}_{\rho}(\pi) := \mathcal{P}_{\rho_1}(\pi)^{\Gamma_2 \vdash \Delta_2} \cup \mathcal{P}_{\rho_2}(\pi)^{\Gamma_1 \vdash \Delta_1}$$

For the characteristic clause set, define

$$\text{CL}_{\rho}(\pi) := \text{CL}_{\rho_1}(\pi) \cup \text{CL}_{\rho_2}(\pi)$$

(b) If the active formulas of ρ are ancestors of the end-sequent, then

$$\mathcal{P}_\rho(\pi) := \mathcal{P}_{\rho_1}(\pi) \times_\rho \mathcal{P}_{\rho_2}(\pi).$$

For the characteristic clause set, define

$$\text{CL}_\rho(\pi) := \text{CL}_{\rho_1}(\pi) \times \text{CL}_{\rho_2}(\pi)$$

The set of projections of π , $\mathcal{P}(\pi)$ is defined as $\mathcal{P}_{\rho_0}(\pi)$, and the characteristic clause set of π , $\text{CL}(\pi)$ is defined as $\text{CL}_{\rho_0}(\pi)$, where ρ_0 is the last rule of π .

Example 1. Consider the proof ψ :

$$\frac{\frac{\frac{a \in \Theta \vdash a \in \Theta}{\vdash a \in \Theta, a \notin \Theta} \neg : r \quad \frac{b \in \Theta \vdash b \in \Theta}{b \notin \Theta, b \in \Theta \vdash} \neg : l}{\frac{b \in \Theta, a \notin \Theta \rightarrow b \notin \Theta \vdash a \in \Theta}{b \in \Theta, (\forall X)(a \in X \rightarrow b \in X) \vdash a \in \Theta} \forall^2 : l}{(\forall X)(a \in X \rightarrow b \in X) \vdash b \in \Theta \rightarrow a \in \Theta} \rightarrow : r}{\frac{(\forall X)(a \in X \rightarrow b \in X) \vdash (\forall X)(b \in X \rightarrow a \in X)}{(\forall X)(a \in X \rightarrow b \in X) \vdash b \in P \rightarrow a \in P} \forall^2 : r} \quad \frac{\frac{\frac{b \in P \vdash b \in P}{b \in P \rightarrow a \in P, b \in P \vdash a \in P} \rightarrow : l \quad \frac{a \in P \vdash a \in P}{b \in P \rightarrow a \in P \vdash b \in P \rightarrow a \in P} \rightarrow : r}{(\forall X)(b \in X \rightarrow a \in X) \vdash b \in P \rightarrow a \in P} \forall^2 : l}{\text{cut}}$$

where X, Θ are predicate variables, a, b are individual constants, P is a predicate constant, and the lambda terms used in the $\forall^2 : l$ rules are $\lambda x.x \notin \Theta$ and $\lambda x.x \in P$. Then

$$\begin{aligned} \text{CL}(\psi) &= (\{\vdash a \in \Theta\} \times \{b \in \Theta \vdash\}) \cup \{\vdash b \in P\} \cup \{a \in P \vdash\} \\ &= \{b \in \Theta \vdash a \in \Theta; \vdash b \in P; a \in P \vdash\} \end{aligned}$$

and $\mathcal{P}(\psi)$ contains, among others, the proof

$$\frac{\frac{\frac{a \in \Theta \vdash a \in \Theta}{\vdash a \in \Theta, a \notin \Theta} \neg : r \quad \frac{b \in \Theta \vdash b \in \Theta}{b \notin \Theta, b \in \Theta \vdash} \neg : l}{\frac{b \in \Theta, a \notin \Theta \rightarrow b \notin \Theta \vdash a \in \Theta}{b \in \Theta, (\forall X)(a \in X \rightarrow b \in X) \vdash a \in \Theta} \forall^2 : l}{b \in \Theta, (\forall X)(a \in X \rightarrow b \in X) \vdash b \in P \rightarrow a \in P, a \in \Theta} w : r}$$

Note that for the soundness of Definition 10, we need the assumption that π is in Skolem form: if this were not the case, violations of eigenvariable conditions could appear in the projections. We will now prove the main properties of CERES².

Lemma 3. *Let π be a QFC-proof in Skolem form. Then there exists an R-refutation of $\text{CL}(\pi)$.*

Proof. Analogous to the proof of unsatisfiability of $\text{CL}(\pi)$ for first-order logic in [3] by removing all rules of π except the ancestors of the cuts, and removing all formula occurrences in π except the ancestors of cuts, we construct a QFC-proof ψ of \vdash from $\text{CL}(\pi)$.

As we know from e.g. [14], reductive cut-elimination in second-order logic terminates, so we can apply it to ψ to eliminate all non-atomic cuts and obtain a proof ψ' of \vdash . First, note that ψ' consists of atomic cut, contraction and permutation: weakening is automatically eliminated by cut-elimination. Denote

the set of initial sequents of a proof φ by $init(\varphi)$. We will show that ψ' can be transformed into a proof ψ^* s.t. $init(\psi^*)$ consists of quantifier-free instances of clauses in \mathcal{C} . We can then take \mathcal{D} as $init(\psi^*)$. We proceed by induction on the cut-elimination of ψ to obtain ψ' . As induction invariant, we take the following: ψ' can be transformed into a **QFC**-proof ψ^* s.t. $init(\psi^*)$ consists of quantifier-free instances of clauses in \mathcal{C} . For the base case, we take $\psi^* = \psi$, so as $init(\psi) = init(\psi^*)$ and ψ uses quantifier free comprehension, the invariant holds.

1. The cut-elimination performs a rank reduction on ψ . Then the initial sequents of ψ and ψ' coincide, except when performing rank reduction over a contraction: Here, we perform adequate renamings of eigenvariables in ψ' to keep regularity and take $\psi^* = \psi'$. Clearly, $init(\psi^*)$ consists of $init(\psi)$ together with some renamed variants of clauses in $init(\psi)$, and the lambda terms of the weak second-order quantifier rules are not changed, so the invariant holds.
2. The cut-elimination performs a grade reduction on ψ . The most interesting subcase is: The grade reduction is performed on second-order quantifier rules. Let $\sigma = \{X \leftarrow \lambda x.F\}$ be the substitution that is applied by the cut-elimination. By (IH), σ is quantifier-free. Let $init(\psi) = \{\Gamma_1 \vdash \Delta_1, \dots, \Gamma_n \vdash \Delta_n\}$. Then

$$init(\psi') = \{(\Gamma_1 \vdash \Delta_1)\sigma, \dots, (\Gamma_n \vdash \Delta_n)\sigma\}$$

is a set of propositional sequents, so for $1 \leq i \leq n$, we have cut-free proofs φ_i of $(\Gamma_i \vdash \Delta_i)\sigma$ from $\mathcal{S}(\{\Gamma_i \vdash \Delta_i\}, \sigma)$. Then take ψ^* to be ψ' where the leafs are replaced by the respective φ_i , then

$$init(\psi) = \mathcal{S}(\{\Gamma_1 \vdash \Delta_1\}, \sigma) \cup \dots \cup \mathcal{S}(\{\Gamma_n \vdash \Delta_n\}, \sigma)$$

and the first part of the invariant holds. For the second part, note that as σ is quantifier-free and no new second-order quantifier rules are introduced in this step, all second-order quantifier rules are still quantifier-free.

ψ^* readily gives rise to an R-refutation of $CL(\pi)$: First, derive the necessary instances of clauses in $CL(\pi)$ used as leaves of ψ^* using instantiation, then, whenever atomic cuts are used in ψ^* , apply resolution, and whenever contractions are used in ψ^* , apply p-reduction.

Note that this lemma is just a theoretical tool to show the existence of a suitable refutation — in practice, the reductive methods used in the proof of the lemma are not used (as can be seen in the analysis of the example in Section 5).

We are now ready to define the CERES² method and state our central result.

Definition 11. *Let π be a **QFC**-proof of S . Then the CERES² method is the following algorithm:*

1. Compute a **QFC**-proof π_{sk} of $sk(S)$.
2. Compute $CL(\pi_{sk})$, $\mathcal{P}(\pi_{sk})$.
3. Compute an R-refutation γ of $CL(\pi_{sk})$.
4. Convert γ into an **LKDe**²-proof γ' of \vdash from $CL(\pi_{sk})$.

5. Plug instances of the proofs in $\mathcal{P}(\pi_{sk})$ into the leaves of γ' to obtain a proof ψ of $sk(S)$ containing quantifier-free cuts only.
6. Perform quantifier-free cut-elimination on ψ to obtain a proof φ of $sk(S)$ containing no non-atomic cuts.

Let us remark here that in step 6, any method for cut-elimination for quantifier-free cuts can be used (e.g. reductive methods, “zero-th order” CERES). Furthermore, considering that the instantiations of quantifiers are the core information in a proof, one can even leave out this step as the instantiations in φ and ψ coincide.

Theorem 1. *Let π be a **QFC**-proof of S . Then the CERES² method transforms π into an **LKDe²**-proof φ of $sk(S)$ such that φ is in atomic-cut normal form.*

Proof. Using Proposition 1, we convert π to π_{sk} . By Lemma 3, there exists an R-refutation γ of $CL(\pi_{sk})$. By Lemma 2, from γ we can construct an **LKDe²**-refutation γ' of $CL(\pi_{sk})$. Every initial sequent of γ' is either a sequent $A \vdash A$, an axiom, or an instance C^* of some $C \in CL(\pi_{sk})$ under a substitution σ . Let $C \equiv \Pi \vdash \Lambda$ and $sk(S) \equiv \Gamma \vdash \Delta$, then by Definition 10 we have a cut-free **QFC**-proof ψ_C of $\Gamma, \Pi \vdash \Lambda, \Delta$. Let $C^* \equiv \Pi^* \vdash \Lambda^*$, then by Lemma 1, we can construct **LKDe²**-proofs ψ_{C^*} of $\Gamma, \Pi^* \vdash \Lambda^*, \Delta$ that contain quantifier-free cuts only. By plugging these proofs onto the leaves of γ' and adding contractions at the end, we obtain an **LKDe²**-proof of $\Gamma \vdash \Delta$ containing quantifier-free cuts only. By applying cut-elimination to this proof, we obtain the desired proof φ .

4.1 Extending CERES²

This work defines a method for cut-elimination for **QFC**-proofs. A natural question is then, whether the method can be extended to stronger comprehension. In the previous section, it was stated that skolemization is an important technical tool in the context of the method, as it removes strong quantifier introduction rules and because of this allows the definition of proof projections without causing violations of eigenvariable conditions.

When considering comprehension involving quantifiers, proof skolemization has to be modified to achieve the same effect: it is not enough to skolemize the end-sequent, as the active formulas of strong quantifier rules may be ancestors of formulas removed by weak second-order quantifier rules and therefore, the corresponding strong quantifiers will not be present in the end-sequent.

A tempting idea is, then, to simply skolemize the formulas that disappear into weak second-order quantifier rules. This approach is investigated in [6] and it turns out that weak quantifier rules cannot be skolemized within **LKDe²** in most cases; the class where this is possible is only slightly larger than **QFC** and looks rather unnatural. So either we have to extend proof skolemization to more involved proof transformations or new techniques for dealing with projections containing strong quantifier rules have to be developed. A promising approach is to use strong quantifier rules which introduce a quantifier not from a free variable but from a Skolem term as in [13].

5 CERES² Example

We will now apply the CERES² method to a **QFC**-proof φ . The proof under consideration is a proof of the theorem $\sum_{i=0}^n i = \frac{n(n+1)}{2}$ by the least number principle. As axioms the proof uses elementary axioms of arithmetic such as associativity and commutativity of $+$ and $*$, axioms for the neutral elements 0 and 1, and distributivity. The following axioms represent the recursive definition of the series:

$$\vdash \Sigma(n+1) = \Sigma(n) + (n+1) ; \vdash \Sigma(0) = 0$$

We write 2 for $1+1$. In the proof, \star denotes the ancestors of a cut, double lines indicate applications of propositional rules, and structural rules except cut are omitted.

$\varphi :=$

$$\frac{\begin{array}{c} \varphi_1 \\ \vdots \end{array} \quad \begin{array}{c} \varphi_2 \\ \vdots \end{array}}{\frac{LNP \vdash IND^* \quad IND^* \vdash (\forall n) 2 * \Sigma(n) = n * (n+1)}{LNP \vdash (\forall n) 2 * \Sigma(n) = n * (n+1)} \text{ cut}}$$

where

$$\begin{aligned} LNP &\equiv (\forall Y)((\exists z)z \in Y \rightarrow 0 \in Y \vee (\exists z)(z \notin Y \wedge z+1 \in Y)) \\ IND &\equiv (\forall X)(0 \in X \wedge (\forall y)(y \in X \rightarrow y+1 \in X) \rightarrow (\forall y)y \in X) \end{aligned}$$

This proof uses the fact that the least number principle implies induction as a lemma; the use of this lemma will be removed by application of the CERES² method, yielding a new proof that shows that the least number principle implies the theorem, without the use of induction.

The proof φ_1 specified below is exactly the proof of this lemma, and it is a formalization of the following argument: Assume the least number principle, and assume that for an arbitrary set \mathcal{X} , $0 \in \mathcal{X}$ and if $y \in \mathcal{X}$, then $y+1 \in \mathcal{X}$, and assume for contradiction that $\mathcal{X} \neq \mathbb{N}$. Then the set $\bar{\mathcal{X}} = \{x \mid x \notin \mathcal{X}\}$ (or $\lambda x.x \notin X$ in the lambda notation) is not empty, so by the least number principle either

1. $0 \in \bar{\mathcal{X}}$. But $0 \in \mathcal{X}$ by assumption, so $0 \notin \bar{\mathcal{X}}$.
2. There is a z s.t. $z \notin \bar{\mathcal{X}}$ and $z+1 \in \bar{\mathcal{X}}$. But then $z \in \mathcal{X}$ and by assumption $z+1 \in \mathcal{X}$, so $z+1 \notin \bar{\mathcal{X}}$.

So φ_1 is

$$\frac{\frac{\frac{y_0 \in X_0 \vdash y_0 \in X_0^*}{\vdash (\forall y)y \in X_0^*, (\exists z)z \notin X_0} \forall : r, \exists : r \quad \varphi_1^1}{0 \in X_0^*, (\forall y)(y \in X_0 \rightarrow y+1 \in X_0)^*, LNP_\sigma \vdash (\forall y)y \in X_0^*} \rightarrow : l}{\frac{LNP \vdash 0 \in X_0 \wedge (\forall y)(y \in X_0 \rightarrow y+1 \in X_0) \rightarrow (\forall y)y \in X_0^*}{LNP \vdash IND^*} \forall^2 : l \quad \lambda x.x \notin X_0 \quad \forall^2 : r}}$$

where φ_1^- is a proof of

$$2 * \Sigma(x_0) = x_0 * (x_0 + 1) \vdash 2 * (\Sigma(x_0) + (x_0 + 1)) = (x_0 + 1) * ((x_0 + 1) + 1)$$

using purely equational reasoning. This completes the proof φ .

Skolemization of φ (for details on proof skolemization, refer to the proof of Proposition 1 in [6]) yields a proof φ_{sk} of the sequent

$$(\forall Y)((\exists z)z \in Y \rightarrow 0 \in Y \vee (f(Y) \notin Y \wedge f(Y) + 1 \in Y)) \vdash 2 * \Sigma(s) = s * (s + 1)$$

where f, s are the Skolem symbols. In the proof, the Skolem term $f(\lambda x.x \notin X_0)$ replaces the eigenvariable z_0 and the Skolem term s replaces the eigenvariable n_0 .

Remark 1. In all models of arithmetic and the left hand side of the sequent, a suitable interpretation of f will be a function $\gamma : P(\mathbb{N}) \mapsto \mathbb{N}$ such that for all $S \in P(\mathbb{N})$ with $S \neq \emptyset, 0 \notin S$, we have $\gamma(S) = \min(S) - 1$. This is an example for the natural interpretation of Skolem symbols, which in practice is often possible.

The characteristic clause set $CL(\varphi_{sk})$ can be written as:

$$CL(\varphi_{sk}) = CL(\varphi_{sk}^1) \cup CL(\varphi_{sk}^2)$$

$$CL(\varphi_{sk}^1) = (\{0 \in X_0 \vdash\} \times \{ \vdash f(\lambda x.x \notin X_0) \in X_0; f(\lambda x.x \notin X_0) + 1 \in X_0 \vdash\}) \\ \times \{ \vdash y_0 \in X_0 \}$$

$$CL(\varphi_{sk}^2) = \{2 * \Sigma(s) = s * (s + 1) \vdash\} \cup \{ \vdash \Sigma(x_0 + 1) = \Sigma(x_0) + (x_0 + 1) \} \\ \cup \{2 * \Sigma(x_0) = x_0 * (x_0 + 1) \vdash 2 * \Sigma(x_0) = x_0 * (x_0 + 1) \} \\ \cup \{ \vdash \Sigma(0) = 0 \} \cup PAX_S$$

where PAX_S is the set of axioms of arithmetic that are used in the proof φ_2^1 . Modulo subsumption and tautology deletion, the characteristic clause set is:

$$CL(\varphi_{sk}) = \{ 0 \in X_0 \vdash f(\lambda x.x \notin X_0) \in X_0, y_0 \in X_0; \quad (I1) \\ 0 \in X_0, f(\lambda x.x \notin X_0) + 1 \in X_0 \vdash y_0 \in X_0; \quad (I2) \\ 2 * \Sigma(s) = s * (s + 1) \vdash; \quad (T1) \\ \vdash \Sigma(x_0 + 1) = \Sigma(x_0) + (x_0 + 1); \quad (S1) \\ \vdash \Sigma(0) = 0 \} \quad (S2) \\ \cup PAX'_S$$

where PAX'_S is PAX_S after subsumption and tautology deletion.

5.1 Refutation of the characteristic clause set

We now define a resolution refutation of the characteristic clause set $CL(\varphi_{sk})$, using the resolution calculus from Section 3.

The clauses $(I1)$ and $(I2)$ correspond to the induction axiom, while the clause $(T1)$ is the negated theorem. For the refutation we will need the following instances of the induction clauses produced from the substitution

$\sigma = \langle \{y_0 \leftarrow s\}, \{X_0 \leftarrow \lambda x. 2 * \Sigma(x) = x * (x + 1)\} \rangle$:

$$(I1') \quad 2 * \Sigma(0) = 0 * (0 + 1) \\ \vdash 2 * \Sigma(f(T)) = f(T) * (f(T) + 1), 2 * \Sigma(s) = s * (s + 1)$$

$$(I2') \quad 2 * \Sigma(0) = 0 * (0 + 1), 2 * \Sigma(f(T) + 1) = (f(T) + 1) * ((f(T) + 1) + 1) \\ \vdash 2 * \Sigma(s) = s * (s + 1)$$

where $T \equiv \lambda x. \neg 2 * \Sigma(x) = x * (x + 1)$. We start by deriving the induction base using resolution, for this we need the clauses

$$(A1) \vdash 2 * 0 = 0 ; (A2) \vdash 0 = 0 * (0 + 1)$$

Note that $(A1), (A2) \in PAX_S$. We now use paramodulation from $(S2)$ into $(A1)$ to derive

$$(IB1) \vdash 2 * \Sigma(0) = 0$$

Paramodulation from $(IB1)$ into $(A2)$ then yields

$$(IB) \vdash 2 * \Sigma(0) = 0 * (0 + 1)$$

We now resolve both $(I1')$ and $(I2')$ first with (IB) and then with $(T1)$ to obtain

$$(IH) \vdash 2 * \Sigma(f(T)) = f(T) * (f(T) + 1) \\ (IG) \quad 2 * \Sigma(f(T) + 1) = (f(T) + 1) * ((f(T) + 1) + 1) \vdash$$

Note that (IH) corresponds to the induction hypothesis in the original proof, while (IG) is the negation of what was proved in the induction step. Towards a contradiction, we paramodulate (IG) with an instance of the second part of the definition of the series, $(S1)$, and get

$$(C1) \quad 2 * (\Sigma(f(T)) + (f(T) + 1)) = (f(T) + 1) * ((f(T) + 1) + 1) \vdash$$

From clauses from PAX_S , it is easy to derive (using paramodulation exclusively) the clause

$$(C2) \vdash 2 * (\Sigma(x_0) + (x_0 + 1)) = 2 * \Sigma(x_0) + 2 * (x_0 + 1)$$

Paramodulation from an instance of $(C2)$ into $(C1)$ yields

$$(C3) \quad 2 * \Sigma(f(T)) + 2 * (f(T) + 1) = (f(T) + 1) * ((f(T) + 1) + 1) \vdash$$

We can now use paramodulation to obtain from $(C3)$ and (IH) the clause

$$(C4) \quad (f(T) * (f(T) + 1)) + 2 * (f(T) + 1) = (f(T) + 1) * ((f(T) + 1) + 1) \vdash$$

which is a wrong arithmetical statement. From clauses in PAX_S it is now easy to derive the dual clause (modulo substitution)

$$(C5) \vdash x_0 * (x_0 + 1) + 2 * (x_0 + 1) = (x_0 + 1) * ((x_0 + 1) + 1)$$

We can now resolve (C4) with an instance of (C5) to obtain the empty sequent and complete the refutation. Note that although the clauses used in the refutation correspond to the induction axiom, the proof constructed from the refutation will be a proof by the least number principle. This will become clear in the next section.

5.2 Interpretation of the ACNF

In this section we will indicate the construction of the ACNF from the refutation of $CL(\varphi_{sk})$ produced in the previous section. We will not give the full ACNF in this section, as it is too large to display comfortably, but we will discuss its key features.

The key information of a cut-free proof lies in the instantiations of the quantifiers (the other information just pertains to propositional reasoning and structural manipulation of sequents), so we will investigate a projection that contains such instantiations, namely the projection $\varphi[(I1)]$ to the clause

$$(I1) \equiv 0 \in X_0 \vdash f(S) \in X_0, y_0 \in X_0$$

where $S \equiv \lambda x.x \notin X_0$:

$$\frac{\frac{\frac{y_0 \in X_0 \vdash y_0 \in X_0}{\vdash y_0 \notin X_0, y_0 \in X_0} \neg : r}{\vdash (\exists z)z \notin X_0, y_0 \in X_0} \exists : r}{\frac{\psi}{0 \in X_0, (\exists z)z \notin X_0 \rightarrow (0 \notin X_0 \vee (\neg f(S) \notin X_0 \wedge f(S) + 1 \notin X_0))} \vdash \Delta} \rightarrow : l}{0 \in X_0, (\forall Y)((\exists z)z \in Y \rightarrow (0 \in Y \vee (f(Y) \notin Y \wedge f(Y) + 1 \in Y)))} \vdash \Delta} \forall^2 : l \lambda x.x \notin X_0$$

where $\Delta \equiv f(S) \in X_0, y_0 \in X_0$ and ψ only consists of propositional inferences from tautological initial sequents. In the refutation, the instance of (I1) under the substitution $\sigma = \langle \{y_0 \leftarrow s\}, \{X_0 \leftarrow \lambda x.2 * \Sigma(x) = x * (x + 1)\} \rangle$ is used, therefore the projection used in the construction of the ACNF is $\varphi[(I1)]\sigma$ (cf. Lemma 1). This yields a projection with a rule application $\forall^2 : l \lambda x.\neg(2 * \Sigma(x) = x * (x + 1))$. This use of comprehension is the key point in the argument of the ACNF: while the proof by induction showed that the formula holds for all n (or in other words, all n are in the set X), the proof by the least number property shows that the negation of the formula holds for no n (or that \bar{X} is empty).

It is interesting to note that no matter what theorem is proved by induction in the input proof, the proof of $LNP \vdash IND$ remains the same and therefore also (I1) and $\varphi[(I1)]$ remain unchanged. So as long as the clause (I1) is used in the resolution refutation, the resulting ACNF will contain the above argument where only the definition of the set X differs.

6 Future Work and Acknowledgment

There is still much to be done: We are working on extending CERES² to larger classes of proofs and investigating the use of existing higher-order resolution calculi (see e.g. [15]) with CERES². For semi-automated application of the method, it will be necessary to replace the unrestricted substitution of our resolution calculus by unification (see e.g. [16]). Also, the existing ANSI C++ implementation of CERES is being extended to CERES². This will allow practical application of the method to larger and more interesting proofs.

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