Arch. Math. Logic (1999) 38: 395-421

Archive for Mathematical Logic © Springer-Verlag 1999

A lattice-valued set theory

Satoko Titani

Chubu University, Kasugai, Aichi 487-8501, Japan. e-mail: titani@isc.chubu.ac.jp

Received: 27 September 1996 / Revised version: 14 July 1997

Abstract. A lattice-valued set theory is formulated by introducing the logical implication \rightarrow which represents the order relation on the lattice.

1. Introduction

The aim of this paper is to formulate a set theory on a lattice valued universe, by introducing a natural form of implication. For a given complete lattice \mathcal{L} , the lattice valued universe $V^{\mathcal{L}}$ is constructed in the same way as the Boolean valued universe or Heyting valued universe.

Generally, an operator \rightarrow_* on a lattice is called an *implication* if it satisfies the following conditions :

(1) $(a \rightarrow_* b) = 1$ iff $a \leq b$

(2) $a \wedge (a \rightarrow_* b) \leq b$.

For example, the operator \rightarrow_{I} on a complete Heyting algebra(cHa) Ω , defined by

$$(a \to_{\mathsf{I}} b) = \bigvee \{ c \in \Omega \mid a \land c \leqslant b \}$$

is an implication, which is an interpretation of intuitionistic implication. The operator \rightarrow_Q on a orthomodular lattice Q, defined by

$$(a \to_{\mathcal{Q}} b) = a^{\perp} \lor (a \land b),$$

is also an implication. Implication on a lattice is not necessarily unique. In fact, every complete lattice has at least the implication \rightarrow defined by

$$(a \to b) = \begin{cases} 1 & \text{if } a \leq b \\ 0 & \text{otherwise,} \end{cases}$$

which is the strongest implication, in the sense that

 $(a \rightarrow b) \leqslant (a \rightarrow_* b)$ for any implication \rightarrow_* .

We call the strongest implication the *basic implication*. The basic implication represents the order relation \leq on the lattice.

In a sequent $\Gamma \Longrightarrow \Delta$ of Gentzen's logical system LK or LJ, \Longrightarrow is a metamathematical implication, which is interpreted as the basic implication on a lattice. That is, the metamathematical implication \Longrightarrow is represented by the lattice order on the Lindenbaum algebra, and hence by the basic implication on the Lindenbaum algebra.

Now we introduce the logical operator \rightarrow which corresponds to the basic implication on the Lindenbaum algebra, and call it also the *basic implication*. By introducing the logical basic implication \rightarrow , we can formalize the metamathematics of the theory of lattice valued sets.

Equality on $V^{\mathcal{L}}$ has a close relation to implication. For example, if Ω is a complete Heyting algebra (cHA), the equality $=_{\mathrm{I}}$ and the membership relation \in_{I} of the intuitionistic set theory on V^{Ω} are defined so that

 $u = v \leftrightarrow v \forall x (x \in u \leftrightarrow v \in v)$ and $u \in v \leftrightarrow u \exists x (u = v \land x \in v)$

hold on V^{Ω} . That is, the set theory with \rightarrow_{I} , $=_{I}$, \in_{I} as its implication, equality and membership relation on the Heyting valued universe V^{Ω} is an intuition-istic set theory.

In [5], we extended the intuitionistic set theory by introducing the basic implication \rightarrow besides the regular intuitionistic implication \rightarrow_{I} , and showed that the metamathematics of the set theory can be discussed in itself. In this paper, we generalize the result of [5] to lattice valued set theory.

Now we fix a universe V of **ZFC** as our standpoint. That is, we assume that our metamathematics is **ZFC**. Let \mathcal{L} be any complete lattice in the universe V, and $V^{\mathcal{L}}$ be the \mathcal{L} -valued universe constructed in V. Let \rightarrow be the basic implication on \mathcal{L} , and \neg be the complement corresponding to the basic implication :

$$\neg a = (a \to 0).$$

Our *lattice-valued set theory* (**LZFZ**) is a set theory on $V^{\mathcal{L}}$ with the basic implication \rightarrow and the corresponding negation \neg . The last letter Z in **LZFZ** means Zorn's lemma.

Since the order relation on \mathcal{L} is expressed by the logical operator \rightarrow in LZFZ, we can express properties of the lattice \mathcal{L} in the language of LZFZ.

Here we denote $(1 \rightarrow a)$ by $\Box a$, that is,

$$\Box a = \begin{cases} 1 & \text{if } a = 1 \\ 0 & \text{if } a \neq 1. \end{cases}$$

An element a of \mathcal{L} is said to be \Box -closed if $\Box a = a$.

In the same way as the case of Boolean valued universe or Heyting valued universe, the external universe V can be embedded in $V^{\mathcal{L}}$ as follows: For each set u in our external universe V we define $\check{u} \in V^{\mathcal{L}}$ by

$$\begin{cases} \mathcal{D}\check{u} = \{\check{x} \mid x \in u\} \\ \check{u}(\check{x}) = 1. \end{cases}$$

Then for sets $u, v \in V$, $\llbracket \check{u} = \check{v} \rrbracket$ and $\llbracket \check{u} \in \check{v} \rrbracket$ are \Box -closed and

$$u = v \iff \llbracket \check{u} = \check{v} \rrbracket = 1; \quad u \in v \iff \llbracket \check{u} \in \check{v} \rrbracket = 1$$

A set in $V^{\mathcal{L}}$ of the form \check{u} is called a *check set*. The subclass \check{V} of $V^{\mathcal{L}}$ consisting of all check sets is a copy of V.

The introduction of the basic implication enables us to express the sentence "u is a check set", denoted by ck(u), in the language of the set theory **LZFZ**:

$$\operatorname{ck}(u) \iff \forall t (t \in u \leftrightarrow \Box(t \in u) \land \operatorname{ck}(u)).$$

This means that we can construct a copy of the universe V, \mathcal{L} , and hence a copy of $V^{\mathcal{L}}$ in **LZFZ**.

Now we say that "a sentence holds" if the sentence is provable in our metamathematics **ZFC**. So, for a sentence φ of **LZFZ**, we mean by " φ is valid on lattice valued universe" that

" $\llbracket \varphi \rrbracket = 1$ on $V^{\mathcal{L}}$ for all complete lattice \mathcal{L} " is provable in **ZFC**.

Then we prove the "completeness" of **LZFZ** in the sense that every valid sentense of **LZFZ** is provable in **LZFZ** :

 $\mathbf{ZFC} \, \vdash ``\llbracket \varphi \rrbracket = 1 \text{ on } V^{\mathcal{L}} \text{ for all complete lattice } \mathcal{L}" \implies \mathbf{LZFZ} \, \vdash \varphi.$

That is, we have the equiprovability :

$$\mathbf{LZFZ} \vdash \varphi \quad \Longleftrightarrow \quad \mathbf{ZFC} \vdash ``[\![\varphi]\!] = 1 \text{ on } V^{\mathcal{L}} \text{ for all complete lattice } \mathcal{L}",$$

and we can see that **LZFZ** is a set theory with double structure : one is the structure of theory of \mathcal{L} -valued sets, and the other is the structure of **ZFC** on the external universe V. In other words, **LZFZ** is a set theory with an expression of its metamathematics in itself.

The sets of natural numbers, rational numbers, and real numbers, and also ordinals are defined in the set theory **LZFZ**, and they are all check sets.

If we introduce another implication \rightarrow_* in **LZFZ**, then the corresponding equality $=_*$ and the membership relation \in_* can be defined in **LZFZ** by \in -induction:

$$u = v \stackrel{\text{def}}{\Longrightarrow} \forall x (x \in u \to x \in v) \land \forall x (x \in v \to x \in u);$$
$$u \in v \stackrel{\text{def}}{\Longrightarrow} \exists x (u = x \land x \in v).$$

Then we have

$$u =_* v \iff \forall x (x \in_* u \longleftrightarrow_* x \in_* v).$$

In the set theory **LZFZ** on V^{Ω} , where Ω is a cHa, we can express the sentence " $\mathcal{P}(1)$ is a cHa", which holds on V^{Ω} , and define the intuitionistic implication \rightarrow_{I} in the language of **LZFZ** by

$$\varphi \to_{\mathbf{I}} \psi \iff 0 \in \{ u \in \mathcal{P}(1) \mid \varphi \land (0 \in u) \to \psi \}.$$

Thus, \mathbf{LZFZ} +" $\mathcal{P}(1)$ is a cHa" is an extension of intuitionistic set theory. That is, axioms of intuitionistic set theory with \rightarrow_{I} as its implication and with $=_{\mathrm{I}}, \in_{\mathrm{I}}$ as equality and membership relation, are provable in \mathbf{LZFZ} +" $\mathcal{P}(1)$ is a cHa".

Let \rightarrow_* be any implication. As for check sets, the weak equality $=_*$ and the corresponding membership relation \in_* are identical with = and \in , respectively:

 $\check{u} =_* \check{v} \iff \check{u} = \check{v}; \quad \check{u} \in {}_*\check{v} \iff \check{u} \in \check{v}.$

It follows that natural numbers, rational numbers which are defined in the set theory with $\rightarrow_*, =_*, \in_*$ as its implication, equality and membership relation coincide with those defined in **LZFZ**, i.e. they are check sets.

We will discuss numbers in LZFZ in the sequel paper.

2. Complete lattices

Let \mathcal{L} be a complete lattice. For a subset $\{a_{\alpha}\}_{\alpha}$ of a complete lattice \mathcal{L} , the least upper bound of $\{a_{\alpha}\}_{\alpha}$ is denoted by $\bigvee_{\alpha} a_{\alpha}$, and the greatest lower bound of $\{a_{\alpha}\}_{\alpha}$ is denoted by $\bigwedge_{\alpha} a_{\alpha}$. The smallest element and the largest element of \mathcal{L} are denoted by 0 and 1, respectively.

Define the operator \rightarrow on \mathcal{L} by

$$(a \to b) = \begin{cases} 1 & \text{if } a \leq b \\ 0 & \text{otherwise.} \end{cases}$$

 \rightarrow is an implication, i.e,

I1 : $(a \rightarrow b) = 1$ iff $a \leq b$ I2 : $a \land (a \rightarrow b) \leq b$.

We call \rightarrow the *basic implication* on \mathcal{L} . The complement corresponding to \rightarrow is defined by

$$\neg a = (a \to 0)$$

Theorem 2.1. For all elements a, b of \mathcal{L} , $NI : \neg 0 = 1, \quad \neg 1 = 0$

 $N2: a \land \neg a = 0$ $N3: a \leqslant \neg \neg a$ $N4: \neg (a \lor b) = \neg a \land \neg b$

Definition 2.1 Here we denote the formula $(1 \rightarrow a)$ by $\Box a$, that is,

$$\Box a = \begin{cases} 1 & \text{if } a = 1 \\ 0 & \text{if } a \neq 1. \end{cases}$$

This operator \Box is called the *standard globalization*.

Theorem 2.2. For all elements $a, b, a_k, b_k, c_k \ (k \in K)$ of \mathcal{L} ,

 $\begin{array}{l} G1: \Box a \leqslant a \\ G2: \neg a = \Box \neg a \\ G3: \bigwedge_k \Box a_k \leqslant \Box \bigwedge_k a_k \\ G4: If \Box a \leqslant b, \ then \ \Box a \leqslant \Box b \\ G5: \Box a \land \bigvee_k b_k = \bigvee_k (\Box a \land b_k); \quad a \land \bigvee_k \Box b_k = \bigvee_k (a \land \Box b_k); \\ \Box a \lor \bigwedge_k b_k = \bigwedge_k (\Box a \lor b_k); \quad a \lor \bigwedge_k \Box b_k = \bigwedge_k (a \lor \Box b_k) \\ G6: \Box a \lor \neg \Box a = 1 \\ G7: If a \land \Box c \leqslant b, \ then \ \neg b \land \Box c \leqslant \neg a. \\ G8: (a \rightarrow b) = \bigvee \{c \in \mathcal{L} \mid c = \Box c, \ a \land c \leqslant b\} \end{array}$

The following theorem follows from I1-I2, N1-N4 and G1-G8.

Theorem 2.3. Let $a, b \in \mathcal{L}$ and $\{a_k\}_{k \in K}$, $\{b_k\}_{k \in K} \subset \mathcal{L}$. Then

(1) If $a \leq b$ then $\Box a \leq \Box b$ (2) $\Box(\bigwedge_k a_k) = \bigwedge_k \Box a_k$ (3) $\Box a = \Box \Box a$ (4) $\bigwedge_k \Box a_k = \Box \bigwedge_k \Box a_k$ (5) $\bigvee_k \Box a_k = \Box \bigvee_k \Box a_k$ (6) $\Box(a \to b) = (a \to b).$ (7) $(a \to b) \leq (\neg b \to \neg a)$ (8) If $\Box a \land b \leq c$ then $\Box a \leq (b \to c)$

We denote $\neg \Box \neg$ by \Diamond . Then we have

Theorem 2.4. Let $a, b \in \mathcal{L}$ and $\{a_k\}_{k \in K} \subset \mathcal{L}$.

(1)
$$a \leq \Diamond a$$

(2) If $a \leq \Box b$ then $\Diamond a \leq \Box b$
(3) $\Diamond \bigvee_k a_k = \bigvee_k \Diamond a_k$
(4) $\Diamond (\Box a \land b) \leq \Box a \land \Diamond b$

3. \mathcal{L} -valued universe $V^{\mathcal{L}}$

Let \mathcal{L} be a complete lattice with the basic implication \rightarrow and the corresponding negation \neg . \mathcal{L} -valued universe $V^{\mathcal{L}}$ is constructed by induction:

$$V_{\alpha}^{\mathcal{L}} = \{ u \mid \exists \beta < \alpha \, \exists \mathcal{D}u \subset V_{\beta}^{\mathcal{L}}(u : \mathcal{D}u \to \mathcal{L}) \}$$
$$V^{\mathcal{L}} = \bigcup_{\alpha \in \mathrm{On}} V_{\alpha}^{\mathcal{L}}$$

The least α such that $u \in V_{\alpha}^{\mathcal{L}}$ is called the *rank* of u. For $u, v \in V^{\mathcal{L}}$, $\llbracket u = v \rrbracket$ and $\llbracket u \in v \rrbracket$ are defined by induction on the rank of u, v.

$$\begin{split} \llbracket u = v \rrbracket &= \bigwedge_{x \in \mathcal{D}u} (u(x) \to \llbracket x \in v \rrbracket) \land \bigwedge_{x \in \mathcal{D}v} (v(x) \to \llbracket x \in u \rrbracket) \\ \llbracket u \in v \rrbracket &= \bigvee_{x \in \mathcal{D}v} \llbracket u = x \rrbracket \land v(x). \end{split}$$

We say an element p of \mathcal{L} is \Box -closed if $p = \Box p$. As an immediate consequence of the definition of $\llbracket u = v \rrbracket$ we have:

Lemma 3.1. For every $u, v \in V^{\mathcal{L}}$, $\llbracket u = v \rrbracket$ is \Box -closed.

Lemma 3.2. For $u, v \in V^{\mathcal{L}}$ and $\{b_k\}_k \subset \mathcal{L}$, $\llbracket u = v \rrbracket \land \bigvee_k b_k = \bigvee_k \llbracket u = v \rrbracket \land b_k$; and for $u, v_k \in V^{\mathcal{L}}$ and $b \in \mathcal{L}$, $(\bigvee_k \llbracket u = v_k \rrbracket) \land b = \bigvee_k (\llbracket u = v_k \rrbracket \land b)$.

Proof. By Theorem 2.2.G5.

Lemma 3.3. Let $u, v \in V^{\mathcal{L}}$. Then

(1)
$$[\![u=v]\!] = [\![v=u]\!]$$

(2) $[\![u=u]\!] = 1$
(3) If $x \in \mathcal{D}u$ then $u(x) \leq [\![x\in u]\!]$.

Proof. (1) is obvious. (2) and (3) are proved by induction on the rank of u. Let $x \in \mathcal{D}u$. Since [x=x] = 1 by induction hypothesis,

$$u(x) \leq \bigvee_{x' \in \mathcal{D}u} \llbracket x = x' \rrbracket \land u(x') \leqslant \llbracket x \in u \rrbracket,$$

and hence, $\llbracket u = u \rrbracket = 1$.

Theorem 3.4. For $u, v, w \in V^{\mathcal{L}}$,

(1) $\begin{bmatrix} u = v \land v = w \end{bmatrix} \leq \begin{bmatrix} u = w \end{bmatrix}$ (2) $\begin{bmatrix} u = v \land v \in w \end{bmatrix} \leq \begin{bmatrix} u \in w \end{bmatrix}$ (3) $\begin{bmatrix} u = v \land w \in v \end{bmatrix} \leq \begin{bmatrix} w \in u \end{bmatrix}$

Proof. (1) We proceed by induction. Assume that $u, v, w \in V_{\alpha}^{\mathcal{L}}$. By Theorem 2.3.(8),

$$[\![u\!=\!v]\!] \wedge u(x) \leqslant (u(x) \rightarrow [\![x\!\in\!v]\!]) \wedge u(x) \leqslant [\![x\!\in\!v]\!]$$

for $x \in \mathcal{D}u$. Hence, by using Lemma 3.2,

$$\begin{split} \llbracket u = v \wedge v = w \rrbracket \wedge u(x) &\leqslant \llbracket v = w \rrbracket \wedge \bigvee_{y \in \mathcal{D}v} \llbracket x = y \rrbracket \wedge v(y) \\ &\leqslant \bigvee_{y \in \mathcal{D}v} (\llbracket x = y \rrbracket \wedge \llbracket v = w \rrbracket \wedge v(y)) \\ &\leqslant \bigvee_{y \in \mathcal{D}v} (\llbracket x = y \rrbracket \wedge \bigvee_{z \in \mathcal{D}w} \llbracket y = z \rrbracket \wedge w(z)) \\ &\leqslant \bigvee_{y \in \mathcal{D}v} \bigvee_{z \in \mathcal{D}w} \llbracket x = y \wedge y = z \rrbracket \wedge w(z). \end{split}$$

By using induction hypothesis,

$$\leq \bigvee_{z \in \mathcal{D}w} \llbracket x = z \rrbracket \land w(z)$$
$$\leq \llbracket x \in w \rrbracket.$$

Since $\llbracket u = v \land v = w \rrbracket$ is \Box -closed,

$$\llbracket\!\![u\!=\!v\wedge v\!=\!w]\rrbracket\!\!]\leqslant \bigwedge_{x\in\mathcal{D}u}(u(x)\to\llbracket\!\![x\!\in\!w]\!\!]).$$

Similarly, we have

$$[\![u \!=\! v \wedge v \!=\! w]\!] \leqslant \bigwedge_{z \in \mathcal{D}} (w(z) \to [\![z \!\in\! x]\!]).$$

Hence, $\llbracket u = v \land v = w \rrbracket \leq \llbracket u = w \rrbracket$.

(2) and (3) follows from (1) and Lemma 3.2.

By lattice valued set theory we mean a set theory on $V^{\mathcal{L}}$ whose atomic formulas are of the form u = v or $u \in v$; and logical operations are $\land, \lor, \neg, \rightarrow, \forall x, \exists x$. We extend the definition of $\llbracket \varphi \rrbracket$ in natural way:

$$\begin{split} & \left[\!\!\left[\neg \varphi \right]\!\!\right] = \neg \left[\!\!\left[\varphi \right]\!\!\right] \\ & \left[\!\!\left[\varphi_1 \wedge \varphi_2 \right]\!\!\right] = \left[\!\!\left[\varphi_1 \right]\!\!\right] \wedge \left[\!\!\left[\varphi_2 \right]\!\!\right] \\ & \left[\!\!\left[\varphi_1 \lor \varphi_2 \right]\!\!\right] = \left[\!\!\left[\varphi_1 \right]\!\!\right] \lor \left[\!\!\left[\varphi_2 \right]\!\!\right] \\ & \left[\!\left[\varphi_1 \to \varphi_2 \right]\!\!\right] = \left[\!\!\left[\varphi_1 \right]\!\!\right] \to \left[\!\!\left[\varphi_2 \right]\!\!\right] \\ & \left[\!\left[\forall x \varphi(x) \right]\!\!\right] = \bigwedge_{u \in V^{\mathcal{L}}} \left[\!\!\left[\varphi(u) \right]\!\!\right] \\ & \left[\!\left[\exists x \varphi(x) \right]\!\!\right] = \bigvee_{u \in V^{\mathcal{L}}} \left[\!\!\left[\varphi(u) \right]\!\!\right] \end{aligned}$$

We denote a formula $(\varphi \to \varphi) \to \varphi$ by $\Box \varphi$. Then $\llbracket \Box \varphi \rrbracket = \Box \llbracket \varphi \rrbracket$. The equality axioms are valid on $V^{\mathcal{L}}$:

Theorem 3.5. For any formula $\varphi(a)$ and $u, v \in V^{\mathcal{L}}$,

$$\llbracket u = v \land \varphi(u) \rrbracket \leqslant \llbracket \varphi(v) \rrbracket.$$

Proof. If $\varphi(a)$ is an atomic formula, then it is immediate from Theorem 3.3 and 3.4. Other cases follows from the fact that $\llbracket u = v \rrbracket$ is \Box -closed and Theorem 2.2. \Box

Theorem 3.6. For any formula $\varphi(a)$ and $u \in V^{\mathcal{L}}$,

(1)
$$\llbracket \forall x (x \in u \to \varphi(x)) \rrbracket = \bigwedge_{x \in \mathcal{D}u} \llbracket x \in u \to \varphi(x) \rrbracket$$

(2) $\llbracket \exists x (x \in u \land \varphi(x)) \rrbracket = \bigvee_{x \in \mathcal{D}u} \llbracket x \in u \land \varphi(x) \rrbracket$

Proof. (1): $[\forall x(x \in u \to \varphi(x))] \leq \bigwedge_{x \in \mathcal{D}u} [x \in u \to \varphi(x)]$ is obvious. Now we show (\geq) . By using the fact that $[x \in u] \leq \bigvee_{x' \in \mathcal{D}u} [x = x']$, and Lemma 3.2, Theorem 3.4, we have

$$\begin{split} &(\bigwedge_{x'\in\mathcal{D}u} \llbracket x'\in u \to \varphi(x') \rrbracket) \land \llbracket x\in u \rrbracket \\ &= (\bigwedge_{x'\in\mathcal{D}u} \llbracket x'\in u \to \varphi(x') \rrbracket) \land \llbracket x\in u \rrbracket \land \bigvee_{x''\in\mathcal{D}u} \llbracket x=x'' \rrbracket \\ &= \bigvee_{x''\in\mathcal{D}u} (\bigwedge_{x'\in\mathcal{D}u} \llbracket x'\in u \to \varphi(x') \rrbracket \land \llbracket x\in u \rrbracket \land \llbracket x=x'' \rrbracket) \\ &\leqslant \llbracket \varphi(x) \rrbracket \end{split}$$

Since $\bigwedge_{x \in \mathcal{D}u} \llbracket x \in u \to \varphi(x) \rrbracket$ is \Box -closed, we have

$$\bigwedge_{x\in\mathcal{D}u}\llbracket\!\!\![x\!\in\!u\to\varphi(x)\rrbracket\!\!])\leqslant \llbracket\!\!\!\forall x(x\in u\to\varphi(x))\rrbracket\!\!].$$

(2): By using $[\![x \in u]\!] \leqslant \bigvee_{x \in \mathcal{D}u} [\![x = x']\!]$ again,

$$\begin{split} \llbracket \exists x (x \in u \land \varphi(x)) \rrbracket &\leqslant \bigvee_{x \in V^{\mathcal{L}}} \bigvee_{x' \in \mathcal{D}u} (\llbracket x = x' \rrbracket \land \llbracket x \in u \land \varphi(x) \rrbracket) \\ &\leqslant \bigvee_{x' \in \mathcal{D}u} \llbracket x' \in u \land \varphi(x') \rrbracket. \end{split}$$

Definition 3.1 *Restriction* $u \upharpoonright p$ of $u \in V^{\mathcal{L}}$ by $p \in \mathcal{L}$ is defined by

$$\begin{cases} \mathcal{D}(u \restriction p) = \{x \restriction p \mid x \in \mathcal{D}u\} \\ (u \restriction p)(x \restriction p) = \bigvee \{u(x') \land p \mid x' \in \mathcal{D}u, \ x \restriction p = x' \restriction p\} \text{ for } x \in \mathcal{D}u. \end{cases}$$

If u is of rank $\leqslant \alpha$ (i.e. $u \in V_{\alpha}^{\mathcal{L}}$), so is $u \upharpoonright p$, and we have

Theorem 3.7. If $u, x \in V^{\mathcal{L}}$, $p, q \in \mathcal{L}$, and p is \Box -closed (i.e, $p = \Box p$), then

(1) $p \leq \llbracket u = u \upharpoonright p \rrbracket$ (2) $\llbracket x \in u \upharpoonright p \rrbracket = \llbracket x \in u \rrbracket \land p$ (3) $(u \upharpoonright q) \upharpoonright p = u \upharpoonright (p \land q).$

Proof. We proceed by induction on the rank of u,

(1) : For $x \in \mathcal{D}u$,

$$p \wedge u(x) \leqslant (u \restriction p)(x \restriction p) \wedge \llbracket x = x \restriction p \rrbracket \leqslant \llbracket x \in u \restriction p \rrbracket$$
$$(u \restriction p)(x \restriction p) = \bigvee_{x' \in \mathcal{D}u, x \restriction p = x' \restriction p} u(x') \wedge p \wedge \llbracket x = x' = x \restriction p \rrbracket \leqslant \llbracket x \restriction p \in u \rrbracket.$$

Therefore, $p \leq \llbracket u = u \restriction p \rrbracket$.

(2) : By (1) and Theorem 3.5,

$$\llbracket x \in u \rrbracket \land p \leqslant \llbracket x \in u \restriction p \rrbracket.$$

(\leqslant) follows from the fact that $x'' \upharpoonright p = x' \upharpoonright p$ implies $p \leqslant [\![x'' = x']\!]$:

$$\llbracket x \in u \upharpoonright p \rrbracket = \bigvee_{x' \in \mathcal{D}u} \llbracket x = x' \upharpoonright p \rrbracket \land \bigvee_{x'' \in \mathcal{D}u, \, x'' \upharpoonright p = x' \upharpoonright p} u(x'') \land p$$
$$\leqslant \llbracket x \in u \rrbracket \land p$$

(3) : $\mathcal{D}((u \upharpoonright q) \upharpoonright p) = \mathcal{D}(u \upharpoonright (q \land p))$, by the induction hypothesis, and

$$\left(\left(u \mathop{\upharpoonright} q \right) \mathop{\upharpoonright} p \right) \left(\left(x \mathop{\upharpoonright} q \right) \mathop{\upharpoonright} p \right) = \left(u \mathop{\upharpoonright} \left(q \wedge p \right) \right) \left(x \mathop{\upharpoonright} \left(q \wedge p \right) \right)$$

by using the fact : $(\bigvee_{x'}(u(x')\wedge q))\wedge p=\bigvee_{x'}(u(x')\wedge q)\wedge p)$. $\ \ \Box$

The following axioms of set theory are valid on the universe $V^{\mathcal{L}}$.

Axiom of extensionality: $\forall x (x \in u \leftrightarrow x \in v) \rightarrow u = v$.

Proof. We have $[\![\forall x (x \in u \leftrightarrow x \in v)]\!] = [\![u = v]\!]$ by Theorem 3.6 and the definition of $[\![u = v]\!]$. Hence, $[\![\forall x (x \in u \leftrightarrow x \in v) \rightarrow u = v]\!] = 1$. \Box

Axiom of pair: $\forall u, v \exists z \ \forall x (x \in z \leftrightarrow x = u \lor x = v).$

Proof. For $u, v \in V^{\mathcal{L}}$ define z by

$$\begin{cases} \mathcal{D}z = \{u, v\}\\ z(t) = 1 & \text{for } t \in \mathcal{D}z \end{cases}$$

 $\begin{array}{l} \text{Then } \llbracket x \! \in \! z \rrbracket = \bigvee_{t \in \mathcal{D} z} \llbracket x \! = \! t \rrbracket \wedge z(t) = \llbracket x \! = \! u \rrbracket \vee \llbracket x \! = \! v \rrbracket. \\ \text{Therefore, } \llbracket \forall x (x \! \in \! z \leftrightarrow x \! = \! u \lor x \! = \! v) \rrbracket = 1. \end{array}$

Axiom of union: $\forall u \exists v \forall x (x \in v \leftrightarrow \exists y (y \in u \land x \in y)).$

Proof. For $u \in V^{\mathcal{L}}$ defined v by

$$\begin{cases} \mathcal{D}v = \bigcup_{y \in \mathcal{D}u} \mathcal{D}y \\ v(x) = \llbracket \exists y (y \in u \land x \in y) \rrbracket \end{cases}$$

Then, by Theorem 3.6,

$$\begin{split} \llbracket \exists y (y \in u \land x \in y) \rrbracket &= \bigvee_{y \in \mathcal{D}u} \llbracket y \in u \rrbracket \land \llbracket x \in y \rrbracket \\ &= \bigvee_{y \in \mathcal{D}u} \llbracket y \in u \rrbracket \land \llbracket x \in y \rrbracket \land \bigvee_{x' \in \mathcal{D}y} \llbracket x = x' \rrbracket \\ &= \bigvee_{y \in \mathcal{D}u, \ x' \in \mathcal{D}y} \llbracket x = x' \rrbracket \land \llbracket x' \in y \land y \in u \rrbracket \\ &= \llbracket x \in v \rrbracket \end{split}$$

Definition 3.2 For each set x we define $\check{x} \in V^{\mathcal{L}}$ by

$$\begin{cases} \mathcal{D}\check{x} = \{\check{t} \mid t \in x\} \\ \check{x}(\check{t}) = 1. \end{cases}$$

 \check{x} is called the *check set associated with* x. For check sets \check{x}, \check{y} , we have

$$\llbracket \check{x} = \check{y} \rrbracket = \begin{cases} 1 & \text{if } x = y \\ 0 & \text{if } x \neq y \end{cases} ; \quad \llbracket \check{x} \in \check{y} \rrbracket = \begin{cases} 1 & \text{if } x \in y \\ 0 & \text{if } x \notin y. \end{cases}$$

Definition 3.3 Let

$$\operatorname{ck}(u) \stackrel{\text{def}}{\longleftrightarrow} \forall t(t \in u \to t \stackrel{\square}{\in} u \land \operatorname{ck}(t)).$$

Then $[ck(\check{x})] = 1$ for all x.

Axiom of infinity: $\exists u (\exists x (x \in u) \land \forall x (x \in u \to \exists y \in u (x \in y)))$.

Proof. $\check{\omega}$ associated with the set ω of all natural numbers satisfies

$$[\![\exists x(x \in \check{\omega}) \land \forall x(x \in \check{\omega} \to \exists y \in \check{\omega}(x \in y))]\!] = 1.$$

Axiom of power set: $\forall u \exists v \forall x (x \in v \leftrightarrow x \subset u)$, where $x \subset u \stackrel{\square}{\iff} \forall t (t \in x \to t \in u)$.

Proof. Let $u \in V_{\alpha}^{\mathcal{L}}$. For every $x \in V^{\mathcal{L}}$, define x^* by

$$\begin{cases} \mathcal{D}x^* = \mathcal{D}u\\ x^*(t) = \llbracket x \subset u \land t \in x \rrbracket. \end{cases}$$

Since

$$\llbracket x \subset u \land t \in x \rrbracket \leqslant \llbracket t \in u \rrbracket \leqslant \bigvee_{t' \in \mathcal{D}u} \llbracket t = t' \rrbracket,$$

we have

$$\llbracket x \subset u \land t \in x \rrbracket \leqslant \bigvee_{\substack{t' \in \mathcal{D}u}} \llbracket t = t' \land x \subset u \land t' \in x \rrbracket$$
$$\leqslant \llbracket t \in x^* \rrbracket.$$

It follows that for every $x \in V^{\mathcal{L}}$ there exists $x^* \in V_{\alpha+1}^{\mathcal{L}}$ such that $[\![x \subset u]\!] \leq [\![x = x^*]\!]$. Now we define v by

$$\begin{cases} \mathcal{D}v = \{x \in V_{\alpha+1}^{\mathcal{L}} \mid \mathcal{D}x = \mathcal{D}u\}\\ v(x) = \llbracket x \subset u \rrbracket. \end{cases}$$

Then

$$[\![\forall x (x \!\in\! \! v \leftrightarrow x \!\subset\! u)]\!] = 1.$$

Axiom of separation: $\forall u \exists v \ (\forall x (x \in v \leftrightarrow x \in u \land \varphi(x))).$

Proof. For a given $u \in V^{\mathcal{L}}$ define v by

$$\begin{cases} \mathcal{D}v = \mathcal{D}u \\ v(x) = \llbracket x \in u \land \varphi(x) \rrbracket \end{cases}$$

Then

$$\llbracket \forall x (x \in v \leftrightarrow x \in u \land \varphi(x)) \rrbracket = 1.$$

We denote $\Box(a \in b)$ by $a \stackrel{\Box}{\in} b$. Axiom of collection:

$$\forall u \left(\forall x (x \in u \to \exists y \varphi(x, y)) \to \exists v \forall x (x \in u \to \exists y \stackrel{\square}{\in} v \varphi(x, y)) \right).$$

Proof. Let

$$p = \llbracket \forall x (x \in u \to \exists y \varphi(x, y)) \rrbracket = \bigwedge_{x \in \mathcal{D}u} (\llbracket x \in u \rrbracket \to \bigvee_{y} \llbracket \varphi(x, y) \rrbracket).$$

It suffices to show that there exists v such that

$$p \leqslant \llbracket \forall x (x \in u \to \exists y \stackrel{\sqcup}{\in} v \varphi(x, y) \rrbracket.$$

Since \mathcal{L} is a set, for each $x \in \mathcal{D}u$ there exists an ordinal $\alpha(x)$ such that

$$p \wedge \llbracket x \in u \rrbracket \leqslant \bigvee_{y \in V_{\alpha(x)}^{\mathcal{L}}} \llbracket \varphi(x, y) \rrbracket.$$

Hence, by using the axiom of collection externally, there exists an ordinal α such that

$$p \wedge \llbracket x \in u \rrbracket \leqslant \bigvee_{y \in V_{\alpha}^{\mathcal{L}}} \llbracket \varphi(x, y) \rrbracket \quad \text{ for all } x \in \mathcal{D}u.$$

Now we defined v by

$$\begin{cases} \mathcal{D}v = V_{\alpha}^{\mathcal{L}} \\ v(y) = 1 \end{cases}$$

Then

$$p \wedge \llbracket x \in u \rrbracket \leqslant \bigvee_{y \in \mathcal{D}v} \llbracket y \stackrel{\square}{\in} v \wedge \varphi(x, y) \rrbracket = \llbracket \exists y \stackrel{\square}{\in} v \varphi(x, y) \rrbracket \quad \text{ for all } x \in \mathcal{D}u.$$

Since $p = \Box p$, we have

$$p \leqslant \llbracket \forall x (x \in u \to \exists y \in v \varphi(x, y)] \rrbracket.$$

г	-	
L		

Axiom of \in -induction: $\forall x (\forall y (y \in x \to \varphi(y)) \to \varphi(x)) \to \forall x \varphi(x).$

Proof. Let $p = \llbracket \forall x (\forall y (y \in x \to \varphi(y)) \to \varphi(x) \rrbracket$. We prove $p \leq \llbracket \forall x \varphi(x) \rrbracket$ = $\bigwedge_{x \in V^{\mathcal{L}}} \llbracket \varphi(x) \rrbracket$ by induction on the rank of x. Let $x \in V_{\alpha}^{\mathcal{L}}$. Since $p \leq \llbracket \varphi(y) \rrbracket$ for all $y \in \mathcal{D}x \subset V_{<\alpha}^{\mathcal{L}}$ by induction hypothesis,

 $p \wedge \llbracket y \in x \rrbracket \leqslant \llbracket \varphi(y) \rrbracket$ for all $y \in \mathcal{D}x$.

Hence, by using $p = \Box p$, we have

$$p \leqslant \llbracket \forall y (y \in x \to \varphi(y)) \rrbracket.$$

It follows that $p \leq \llbracket \forall x \varphi(x) \rrbracket$.

Zorn's Lemma: $Gl(u) \land \forall v[Chain(v, u) \rightarrow \bigcup v \in u] \rightarrow \exists z \operatorname{Max}(z, u),$ where

$$\begin{aligned} & \operatorname{Gl}(u) & \stackrel{\text{def}}{\longleftrightarrow} \forall x (x \in u \to x \stackrel{\square}{\in} u), \\ & \operatorname{Chain}(v, u) & \stackrel{\text{def}}{\longleftrightarrow} v \subset u \land \forall x, y (x, y \in v \to x \subset y \lor y \subset x), \\ & \operatorname{Max}(z, u) & \stackrel{\text{def}}{\longleftrightarrow} z \in u \land \forall x (x \in u \land z \subset x \to z = x). \end{aligned}$$

Proof. For $u \in V_{\alpha}^{\mathcal{L}}$, let

$$p = \llbracket \operatorname{Gl}(u) \land \forall v (\operatorname{Chain}(v, u) \to \bigcup v \in u) \rrbracket,$$

and let U be a maximal subset of $V^{\mathcal{L}}_{\alpha}$ such that

 $\forall x,y \! \in \! U([\![x \! \in \! u \land \exists t(t \! \in \! x) \land y \! \in \! u \land \exists t(t \! \in \! y)]\!] \land p \leqslant [\![x \! \subset \! y \lor y \! \subset \! x]\!]).$

 \boldsymbol{U} is not empty. Define \boldsymbol{v} by

$$\begin{cases} \mathcal{D}v = U\\ v(x) = p \land \llbracket x \in u \land \exists t(t \in x) \rrbracket \end{cases}$$

Now we prove that $p \leq [[Max(\bigcup v, u)]]$. Since $p = \Box p$ and $p \wedge v(x) \leq [[x \in u]]$ for all $x \in \mathcal{D}v$, we have $p \leq [[v \subset u]]$. Hence, by the definition of v, $p \leq [[Chain(v, u)]]$. Therefore, $p \leq [[\bigcup v \in u]]$. Now it suffices to show that

$$p \wedge \llbracket x \in u \land \bigcup v \subset x \rrbracket \leqslant \llbracket x \subset \bigcup v \rrbracket$$
 for $x \in \mathcal{D}u$.

Let $x \in \mathcal{D}u$ and $r = p \land [\![x \in u \land \bigcup v \subset x]\!]$. Then r is \Box -closed, and we have $r \leq [\![x = x \upharpoonright r]\!]$ by Theorem 3.7. Hence $x \upharpoonright r \in U$. In fact, for each $y \in U$, we have

$$\begin{split} \llbracket y \in u \land \exists t (t \in y) \land (x \upharpoonright r) \in u \land \exists t (t \in x \upharpoonright r) \rrbracket \land p \\ \leqslant \llbracket y \in v \rrbracket \land r \\ \leqslant \llbracket y \subset \bigcup v \subset x \rrbracket \land \llbracket x = x \upharpoonright r \rrbracket \\ \leqslant \llbracket y \subset x \upharpoonright r \rrbracket \\ \leqslant \llbracket y \subset x \upharpoonright r \lor x \upharpoonright r \subset y \rrbracket. \end{split}$$

It follows that

$$\begin{split} r \wedge x(t) &\leqslant \llbracket x = x \upharpoonright r \wedge x \in u \wedge t \in x \rrbracket \wedge p \\ &\leqslant \llbracket x = x \upharpoonright r \wedge x \upharpoonright r \in u \wedge \exists t(t \in x \upharpoonright r) \rrbracket \wedge p \\ &\leqslant \llbracket x = x \upharpoonright r \rrbracket \wedge v(x \upharpoonright r) \\ &\leqslant \llbracket x \in v \rrbracket \leq \llbracket x \subset \bigcup v \rrbracket \end{split}$$

Therefore, $r \leq \llbracket x \subset \bigcup v \rrbracket$.

Definition 3.4 \diamond is the logical operation defined by $\diamond \varphi \Leftrightarrow \neg \Box \neg \varphi$. **Axiom of** \diamond : $\forall u \exists v \forall x (x \in v \leftrightarrow \diamond (x \in u)).$

Proof. For a given $u \in V^{\mathcal{L}}$, defined v by

$$\begin{cases} \mathcal{D}v = \mathcal{D}u\\ v(x) = \llbracket \Diamond(x \in u) \rrbracket. \end{cases}$$

By using Theorem 2.4,

$$\begin{split} \llbracket \Diamond (x \in u) \rrbracket &= \Diamond \bigvee_{x' \in \mathcal{D}u} \llbracket x = x' \rrbracket \land u(x') \\ &\leqslant \bigvee_{x' \in \mathcal{D}u} \llbracket x = x' \rrbracket \land \llbracket \Diamond (x' \in u) \rrbracket = \llbracket x \in v \rrbracket. \end{split}$$

Hence $\llbracket \forall x (x \in v \leftrightarrow \Diamond (x \in u)) \rrbracket = 1.$

4. Lattice-valued set theory

Now we formulate a set theory on $V^{\mathcal{L}}$, and call it *lattice valued set theory* **LZFZ**.

Atomic symbols of LZFZ are:

- (1) variables x, y, z, \cdots
- (2) predicate constants $=, \in$
- (3) logical symbols \land , \lor , \neg , \rightarrow , \forall , \exists
- (4) parentheses (,).

Formulas of **LZFZ** are constructed from atomic formulas of the form x = y or $x \in y$ by using the logical symbols.

We denote a sentence $(\varphi \rightarrow \varphi) \rightarrow \varphi$ by $\Box \varphi$.

4.1. Lattice valued logic

Lattice valued logic, shortly **L**, is a logic on \mathcal{L} -valued universe $V^{\mathcal{L}}$. The rules of **L** are given by restricting **LK**. First we define \Box -closed formulas inductively by :

- (1) A formula of the form $\varphi \to \psi$ or $\neg \varphi$ is \Box -closed.
- (2) If formulas φ and ψ are \Box -closed, then $\varphi \land \psi$ and $\varphi \lor \psi$ are \Box -closed.
- (3) If a formula $\varphi(x)$ is a \Box -closed formula with free variable x, then $\forall x \varphi(x)$ and $\exists x \varphi(x)$ are \Box -closed.
- (4) \Box -closed formulas are only those obtained by (1)–(3).

 $\varphi, \psi, \xi, \cdots, \varphi(x), \cdots$ are used to denote formulas; $\Gamma, \Delta, \Pi, \Lambda, \cdots$ to denote finite sequences of formulas; $\overline{\varphi}, \overline{\psi}, \cdots$ to denote \Box -closed formulas; and $\overline{\Gamma}, \overline{\Delta}, \overline{\Pi}, \overline{\Lambda}, \cdots$ to denote finite sequences of \Box -closed formulas. A formal expression of the form $\Gamma \Longrightarrow \Delta$ is called a *sequent*.

Logical axioms : Axioms of L are sequents of the form $\varphi \Longrightarrow \varphi$.

Structural rules:

Thinning :	$\frac{\Gamma \Longrightarrow \Delta}{\varphi, \Gamma \Longrightarrow \Delta}$	$\frac{\varGamma \Longrightarrow \varDelta}{\varGamma \Longrightarrow \varDelta, \varphi}$
Contraction :	$\frac{\varphi,\varphi,\Gamma\Longrightarrow\Delta}{\varphi,\Gamma\Longrightarrow\Delta}$	$\frac{\varGamma \Longrightarrow \varDelta, \varphi, \varphi}{\varGamma \Longrightarrow \varDelta, \varphi}$
Interchange :	$\frac{\varGamma, \varphi, \psi, \varPi \Longrightarrow \varDelta}{\varGamma, \psi, \varphi, \varPi \Longrightarrow \varDelta}$	$\frac{\varGamma \Longrightarrow \varDelta, \varphi, \psi, \Lambda}{\varGamma \Longrightarrow \varDelta, \psi, \varphi, \Lambda}$
Cut :	$\frac{\varGamma \Longrightarrow \overline{\Delta}, \varphi \varphi, \varPi \Longrightarrow \Lambda}{\varGamma, \varPi \Longrightarrow \overline{\Delta}, \Lambda}$	$\frac{\varGamma \Longrightarrow \varDelta, \varphi \varphi, \overline{\varPi} \Longrightarrow \Lambda}{\varGamma, \overline{\varPi} \Longrightarrow \varDelta, \Lambda}$
	$\Gamma \Longrightarrow \Delta, \overline{\varphi} \overline{\varphi}$	$\Pi \Longrightarrow \Lambda$

$$\frac{\varGamma \Longrightarrow \Delta, \overline{\varphi} \quad \overline{\varphi}, \Pi \Longrightarrow \Lambda}{\Gamma, \Pi \Longrightarrow \Delta, \Lambda}$$

Logical rules:

$$\begin{aligned} \neg : \quad \frac{\Gamma \Longrightarrow \overline{\Delta}, \varphi}{\neg \varphi, \Gamma \Longrightarrow \overline{\Delta}} \quad \frac{\Gamma \Longrightarrow \Delta, \overline{\varphi}}{\neg \overline{\varphi}, \Gamma \Longrightarrow \Delta} \quad \frac{\varphi, \overline{\Gamma} \Longrightarrow \overline{\Delta}}{\overline{\Gamma} \Longrightarrow \overline{\Delta}, \neg \varphi} \quad \frac{\overline{\varphi}, \Gamma \Longrightarrow \Delta}{\Gamma \Longrightarrow \Delta, \neg \overline{\varphi}} \\ \wedge : \frac{\varphi, \Gamma \Longrightarrow \Delta}{\varphi \land \psi, \Gamma \Longrightarrow \Delta} \quad \frac{\psi, \Gamma \Longrightarrow \Delta}{\varphi \land \psi, \Gamma \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \overline{\Delta}, \varphi}{\Gamma \Longrightarrow \overline{\Delta}, \varphi \land \psi} \\ \frac{\Gamma \Longrightarrow \Delta, \overline{\varphi} \land \overline{\varphi} \land \overline{\psi}}{\Gamma \Longrightarrow \Delta, \overline{\varphi} \land \overline{\psi}} \\ \vee : \quad \frac{\varphi, \overline{\Gamma} \Longrightarrow \Delta}{\varphi \lor \psi, \overline{\Gamma} \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \Delta, \varphi}{\overline{\Gamma} \Longrightarrow \Delta, \varphi \lor \psi} \quad \frac{\overline{\Gamma} \Longrightarrow \Delta, \psi}{\overline{\Gamma} \Longrightarrow \Delta, \varphi \lor \psi} \\ \frac{\overline{\varphi}, \Gamma \Longrightarrow \Delta}{\overline{\varphi} \lor \overline{\psi}, \Gamma \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \Delta, \varphi}{\overline{\varphi} \lor \overline{\psi}} \quad \frac{\overline{\varphi}, \overline{\Gamma} \Longrightarrow \Delta, \varphi \lor \psi}{\overline{\varphi} \lor \overline{\psi}, \Gamma \Longrightarrow \Delta} \\ \rightarrow : \quad \frac{\Gamma \Longrightarrow \overline{\Delta}, \varphi \quad \psi, \overline{\Pi} \Longrightarrow \overline{\Delta}, \Lambda}{\forall x \varphi(x), \Gamma \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \overline{\Delta}, \varphi(a)}{\overline{\Gamma} \Longrightarrow \overline{\Delta}, (\varphi \to \psi)} \\ \forall : \quad \frac{\varphi(t), \Gamma \Longrightarrow \Delta}{\forall x \varphi(x), \Gamma \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \overline{\Delta}, \varphi(a)}{\overline{\Gamma} \Longrightarrow \overline{\Delta}, \forall x \overline{\varphi}(x)} \quad \frac{\Gamma \Longrightarrow \Delta, \overline{\varphi}(a)}{\overline{\Gamma} \Longrightarrow \Delta, \forall x \overline{\varphi}(x)} \quad \frac{\Gamma \Longrightarrow \Delta, \overline{\varphi}(a)}{\overline{\Gamma} \Longrightarrow \Delta, \forall x \overline{\varphi}(x)} \\ \text{where t is any term} \quad \text{where a is a free variable which does not occur in the lower sequent.} \end{aligned}$$

$$\exists: \quad \frac{\varphi(a), \overline{\Gamma} \Longrightarrow \Delta}{\exists x \varphi(x), \overline{\Gamma} \Longrightarrow \Delta} \quad \frac{\overline{\varphi}(a), \Gamma \Longrightarrow \Delta}{\exists x \overline{\varphi}(x), \Gamma \Longrightarrow \Delta} \quad \frac{\Gamma \Longrightarrow \Delta, \varphi(t)}{\Gamma \Longrightarrow \Delta, \exists x \varphi(x)}$$

where *a* is a free variable which does not occur in the lower sequent.

where t is any term

We use the following abbreviations :

$$\varphi \leftrightarrow \psi \stackrel{\text{def}}{\iff} (\varphi \to \psi) \land (\psi \to \varphi).$$

Theorem 4.1. The following sequents are provable in L.

(1)
$$\varphi \land (\varphi \rightarrow \psi) \Longrightarrow \psi$$

(2) $\varphi \land \neg \varphi \Longrightarrow$
(3) $\varphi \Longrightarrow \neg \neg \varphi$
(4) $\neg (\varphi \lor \psi) \iff (\neg \varphi \land \neg \psi)$
(5) $\Box \varphi \Longrightarrow \varphi$
(6) $\neg \varphi \iff \Box \neg \varphi$
(7) $\forall x \Box \varphi(x) \Longrightarrow \Box \forall x \varphi(x)$
(8) $(\Box \varphi \rightarrow \psi) \iff (\Box \varphi \rightarrow \Box \psi) \iff (\neg \Box \varphi \lor \Box \psi)$
(9) $(\Box \varphi \land \exists x \psi(x)) \iff \exists x (\Box \varphi \land \psi(x));$
 $(\varphi \land \exists x \Box \psi(x)) \iff \exists x (\varphi \land \Box \psi(x));$
 $(\varphi \land \exists x \Box \psi(x)) \iff \exists x (\varphi \land \Box \psi(x))$
(10) $\Longrightarrow \Box \varphi \lor \neg \Box \varphi$
(11) $((\varphi \land \Box \xi) \rightarrow \psi) \Longrightarrow ((\neg \psi \land \Box \xi) \rightarrow \neg \varphi)$

4.2. Nonlogical axioms

Nonlogical axioms of **LZFZ** are GA1–GA11 from the preceeding section, which are valid on lattice valued universe:

 $\begin{array}{l} \mbox{GA1. Equality } \forall u \forall v \ (u = v \land \varphi(u) \rightarrow \varphi(v)) \, . \\ \mbox{GA2. Extensionality } \forall u, v \ (\forall x (x \in u \leftrightarrow x \in v) \rightarrow u = v) . \\ \mbox{GA3. Pairing } \forall u, v \exists z \ (\forall x (x \in z \leftrightarrow (x = u \lor x = v))) . \\ \mbox{The set } z \ {\rm satisfying } \ \forall x (x \in z \leftrightarrow (x = u \lor x = v)) \ {\rm is \ denoted \ by } \\ \ \{u, v\} . \\ \mbox{GA4. Union } \forall u \exists z \ (\forall x (x \in z \leftrightarrow \exists y \in u (x \in y))) \, . \\ \mbox{The set } z \ {\rm satisfying } \ \forall x (x \in z \leftrightarrow \exists y \in u (x \in y))) \ {\rm .} \\ \mbox{The set } z \ {\rm satisfying } \ \forall x (x \in z \leftrightarrow \exists y \in u (x \in y))) \ {\rm is \ denoted \ by } \bigcup u . \\ \end{array}$

GA5. Power set $\forall u \exists z (\forall x (x \in z \leftrightarrow x \subset u)), where$

$$x \subset u \stackrel{\text{def}}{\longleftrightarrow} \forall y (y \in x \to y \in u).$$

The set z satisfying $\forall x (x \in z \leftrightarrow x \subset u)$ is denoted by $\mathcal{P}(u)$. GA6. Infinity $\exists u (\exists x (x \in u) \land \forall x (x \in u \rightarrow \exists y \in u (x \in y)))$. GA7. Separation $\forall u \exists v (\forall x (x \in v \leftrightarrow x \in u \land \varphi(x)))$. The set v satisfying $\forall x (x \in v \leftrightarrow x \in u \land \varphi(x))$ is denoted by $\{x \in u \mid \varphi(x)\}$.

GA8. Collection $\forall u \exists v \left(\forall x (x \in u \to \exists y \varphi(x, y)) \to \forall x (x \in u \to \exists y \in v \varphi(x, y)) \right).$ GA9. \in -induction $\forall x (\forall y (y \in x \to \varphi(y)) \to \varphi(x)) \to \forall x \varphi(x).$ GA10. Zorn $\operatorname{Gl}(u) \land \forall v (\operatorname{Chain}(v, u) \to \bigcup v \in u) \to \exists z \operatorname{Max}(z, u),$ where

$$Gl(u) \stackrel{\text{def}}{\Longleftrightarrow} \forall x (x \in u \to x \stackrel{\sqcup}{\in} u),$$

$$Chain(v, u) \stackrel{\text{def}}{\Longleftrightarrow} v \subset u \land \forall x, y (x, y \in v \to x \subset y \lor y \subset x),$$

$$Max(z, u) \stackrel{\text{def}}{\Longleftrightarrow} z \in u \land \forall x (x \in u \land z \subset x \to z = x).$$

GA11. Axiom of $\Diamond \forall u \exists z \forall t (t \in z \leftrightarrow \Diamond (t \in u)).$

The set z satisfying $\forall t (t \in z \leftrightarrow \Diamond (t \in u))$ is denoted by $\Diamond u$.

We say that a formula φ is *global*, if $(\varphi \to \Box \varphi)$, and a set *u* is *global* (Gl(*u*)), if $x \in u$ is global for all *x*.

4.3. Well-founded relations in LZFZ

Any formula with two free variables determines a binary relation. For a binary relation A(x, y), we use the following abbreviations:

$$\begin{split} x \in \operatorname{Dom} A & \stackrel{\text{def}}{\longleftrightarrow} \exists y A(x,y), \quad x \in \operatorname{Rge} A & \stackrel{\text{def}}{\longleftrightarrow} \exists y A(y,x), \\ x \in \operatorname{Fld} A & \stackrel{\text{def}}{\longleftrightarrow} \exists y (A(x,y) \lor A(y,x)). \end{split}$$

A binary relation \prec is said to be *well-founded* if the following conditions are satisfied:

$$\begin{array}{l} \mathrm{WF1} \ \forall x, y \neg (x \prec y \land y \prec x) \\ \mathrm{WF2} \ \forall x [x \in \mathrm{Fld}(\prec) \land \forall y (y \prec x \rightarrow \varphi(y)) \rightarrow \varphi(x)] \rightarrow \forall x (x \in \mathrm{Fld}(\prec) \rightarrow \varphi(x)) \\ \varphi(x)) \\ \mathrm{WF3} \ \forall x \exists y \forall z (z \prec x \rightarrow z \in y) \end{array}$$

In view of the axiom GA9 (\in -induction), it is clear that the relation \in is itself a well-founded relation, and so is $\stackrel{\square}{\in}$.

Singlton $\{x\}$ and ordered pair $\langle x, y \rangle$ are defined as usual:

$$\{x\} \stackrel{\text{def}}{=} \{x, x\}, \quad \langle x, y \rangle \stackrel{\text{def}}{=} \{\{x\}, \{x, y\}\}$$

so that $x \in \{y\} \iff x = y$ and $\langle x, y \rangle = \langle x', y' \rangle \iff x = x' \land y = y'$ hold.

We say a binary relation F(x, y) is global, if $\forall x, y(F(x, y) \rightarrow \Box F(x, y))$; and a global relation F(x, y) is *functional*, if

$$\forall x, y, y'(F(x, y) \land F(x, y') \to y = y').$$

For a global functional relation F, we write F(x) = y instead for F(x, y). If F is a global functional relation and \prec is a well-founded relation, then $\{\langle x, y \rangle \mid F(x, y) \land \Diamond(x \prec u)\}$ is denoted by $F_{\prec u}$, for each set $u \in \text{Fld}(\prec)$. $F_{\prec u}$ is a set by WF3, GA11(\Diamond) and GA8(Collection).

The following theorem can be proved in the usual way, by using the fact that

$$(y \prec x \to \Box \varphi(y)) \Longleftrightarrow (\Diamond (y \prec x) \to \Box \varphi(y)).$$

Theorem 4.2 (Recursion Principle). Let \prec be a well-founded relation and H be a global functional relation such that $\forall x \exists y H(x, y)$. Then there exists a unique global functional relation F such that

$$\operatorname{Dom} F = \operatorname{Fld}(\prec) \land \forall x \, (x \in \operatorname{Fld}(\prec) \to (F(x) = H(F_{\prec x})))$$

Definition 4.1 We define the formula $Ord(\alpha)$ (" α is an ordinal") in LZFZ as follows:

$$\operatorname{Tr}(\alpha) \stackrel{\text{def}}{\longleftrightarrow} \forall \beta, \gamma(\beta \in \alpha \land \gamma \in \beta \to \gamma \in \alpha),$$

$$\operatorname{Ord}(\alpha) \stackrel{\text{def}}{\longleftrightarrow} \operatorname{Gl}(\alpha) \land \operatorname{Tr}(\alpha) \land \forall \beta(\beta \in \alpha \to \operatorname{Gl}(\beta) \land \operatorname{Tr}(\beta)),$$

where $\operatorname{Gl}(\alpha) \stackrel{\text{def}}{\longleftrightarrow} \forall \beta (\beta \in \alpha \to \beta \stackrel{\Box}{\in} \alpha).$

As an immediate consequence of the above definition, we have:

Lemma 4.3.

(1) $\operatorname{Ord}(\alpha) \land \beta \in \alpha \to \operatorname{Ord}(\beta)$ (2) $\operatorname{Gl}(X) \land \forall x (x \in X \to \operatorname{Ord}(x)) \to \operatorname{Ord}(\bigcup X)$

Definition 4.2 A global well-founded relation \prec is called a *well-ordering* on a set *u* if

$$(\operatorname{Fld}(\prec) = u) \land (\prec \text{ is transitive}) \land (\prec \text{ is extensional}),$$

where

$$\prec \text{ is transitive} \stackrel{\text{def}}{\longleftrightarrow} \forall x, y, z[(x \prec y) \land (y \prec z) \rightarrow (x \prec z)]$$
$$\prec \text{ is extensional} \stackrel{\text{def}}{\longleftrightarrow} \forall x, y[x, y \in u \land \forall z(z \prec x \leftrightarrow z \prec y) \rightarrow x = y].$$

Theorem 4.4. Every global set can be well-ordered, i.e. for every global set u, there exists a global well-ordering relation \prec on u.

Proof. Suppose Gl(u), and let

$$P \stackrel{\text{def}}{=} \{ \langle v, w \rangle \mid \operatorname{Gl}(v) \land \operatorname{Gl}(w) \land v \subset u \land (w \text{ is a well-ordering on } v) \},\$$

and let $\langle v, w \rangle \prec \langle v', w' \rangle$ mean that $w = w' \lceil v \text{ and } v \text{ is an initial } w'$ -section of v', i.e.

$$\langle v, w \rangle \prec \langle v', w' \rangle \stackrel{\text{def}}{\Longrightarrow} (v \subset v') \land (w = w' \cap (v \times v)) \land (v \times (v' - v) \subset w').$$

If $\langle v, w \rangle \in P$, since $\operatorname{Gl}(v) \land \neg \neg (y \in v) \Longrightarrow y \in v$, we have

$$\langle v, w \rangle \!\prec \! \langle v', w' \rangle \land x \!\in \! v \land \langle y, x \rangle \!\in \! w' \Longrightarrow y \!\in \! v.$$

Let

$$\mathcal{I} \stackrel{\text{def}}{=} \{ I \subset P \mid \forall p, q(p, q \in I \to p \prec q \lor p = q \lor q \prec p) \\ \land \forall p, q(p \in I \land q \prec p \to q \in I) \}.$$

Then

$$(\mathcal{I}' \subset \mathcal{I}) \land \forall I, I'(I, I' \in \mathcal{I}' \to I \subset I' \lor I' \subset I) \Longrightarrow \bigcup \mathcal{I}' \in \mathcal{I}.$$

By using GA10, there exists a maximal $I_0 \in \mathcal{I}$. Let

$$v_0 = \bigcup \{ v \mid \langle v, w \rangle \stackrel{\square}{\in} I_0 \}, \quad w_0 = \bigcup \{ w \mid \langle v, w \rangle \stackrel{\square}{\in} I_0 \}.$$

Then $\langle v_0, w_0 \rangle \in P$. By maximality of I_0 we have $\forall x \neg (x \in u - v_0)$). $\forall x (x \in u \rightarrow x \in v_0 \lor \neg (x \in v_0))$. It follows that $u = v_0$.

Theorem 4.5. If u is a global set and \prec is a global well-ordering relation on u, then $\langle u, \prec \rangle$ is isomorphic to an ordinal $\langle \alpha, \in \rangle$, i.e. there exists ρ such that

$$\begin{aligned} (\rho \colon u \to \alpha) \land \rho(u) &= \alpha \land \\ \forall x, y [x, y \in u \to (x \prec y \leftrightarrow \rho(x) \in \rho(y)) \land (x = y \leftrightarrow \rho(x) = \rho(y))]. \end{aligned}$$

Proof. We define by recursion in \prec

$$\rho(x) = \bigcup \{ \rho(y) + 1 \mid y \prec x \}.$$

It is easy to see by WF2 (\prec -induction) that $\forall x (x \in u \rightarrow Ord(\rho(x)))$, and

$$\forall x [x \in u \to \forall t (t \in \rho(x) \to \exists y \prec x (t = \rho(y)))].$$

Set $\alpha = \{\rho(x) \mid x \in u\}$. Then $\operatorname{Ord}(\alpha)$, and $\langle u, \prec \rangle$ is isomorphic to (α, \in) .

We call $\rho(x)$ the rank of x.

4.4. Check sets

We define the notion of check set in **LZFZ** , by $\stackrel{\square}{\in}$ -recursion:

$$\operatorname{ck}(x) \stackrel{\operatorname{def}}{\longleftrightarrow} \forall t \left(t \in x \leftrightarrow t \stackrel{\Box}{\in} x \wedge \operatorname{ck}(t) \right).$$

That is, set

$$H(u,v) \stackrel{\text{def}}{\Longleftrightarrow} v = \{t \mid \langle t,t \rangle \in u\}.$$

H is a global functional relation such that $\forall u \exists v H(u, v)$. Let \prec be $\stackrel{\square}{\in}$. \prec is a global well founded relation. Since $\forall x (x \in \operatorname{Fld}(\prec))$, there exists a unique global functional relation C(x, y) such that

$$\forall x \left[x \in \mathrm{Dom}(C) \land C(x) = H(C_{\prec x}) \right],$$

by recursion principle. If a set x satisfies C(x, x) then we say x is a *check* set and write ck(x). i.e.

$$\operatorname{ck}(x) \stackrel{\operatorname{def}}{\longleftrightarrow} x = C(x).$$

The class of check sets will be denoted by W, i.e.

$$x \in W \iff \operatorname{ck}(x).$$

Theorem 4.6. The followings are provable in LZFZ.

(1) $y \in C(x) \leftrightarrow (y \stackrel{\Box}{\in} x) \wedge \operatorname{ck}(y)$ (2) $\operatorname{ck}(x) \leftrightarrow \forall t[t \in x \leftrightarrow (t \stackrel{\Box}{\in} x \wedge \operatorname{ck}(t))]$ (3) C(x) = CC(x)

Proof. (1) and (2) are immediate results of definition of C.

$$(3): \qquad \qquad y \in CC(x) \Longleftrightarrow y \stackrel{\square}{\in} C(x) \land \operatorname{ck}(y) \\ \Longleftrightarrow y \stackrel{\square}{\in} x \land \operatorname{ck}(y) \\ \Longleftrightarrow y \in C(x) \qquad \qquad \square$$

4.5. The model W of ZFC in LZFZ

An interpretation of **ZFC** in **LZFZ** is obtained by relativizing the range of quantifiers to check sets. Namely "the class W of check sets is a model of **ZFC**" is provable in **LZFZ**.

We denote quantifiers relativized on check sets by $\forall^W, \exists^W, i.e.$

$$\forall^{W} x \varphi(x) \stackrel{\text{def}}{\iff} \forall x (\operatorname{ck}(x) \to \varphi(x))$$
$$\exists^{W} x \varphi(x) \stackrel{\text{def}}{\iff} \exists x (\operatorname{ck}(x) \land \varphi(x)).$$

For a formula φ of **LZFZ**, φ^W is the formula obtained from φ by replacing all quantifiers $\forall x$, $\exists x$, by $\forall^W x$, $\exists^W x$, respectively.

Theorem 4.7. The following (1)–(9) are provable in LZFZ, for any formula φ .

(1)
$$\forall^{W}x, y(x \in y \to x \stackrel{\square}{\in} y)$$

(2) $\forall^{W}x_{1} \cdots x_{n}[\varphi^{W}(x_{1}, \cdots, x_{n}) \to \Box \varphi^{W}(x_{1}, \cdots, x_{n})]$
(3) $\forall^{W}x(\forall^{W}y(y \in x \to \varphi^{W}(y)) \to \varphi^{W}(x)) \to \forall^{W}x\varphi^{W}(x)$
(4) $\forall \alpha[\operatorname{Ord}(\alpha) \leftrightarrow \operatorname{ck}(\alpha) \wedge \operatorname{Ord}^{W}(\alpha)]$
(5) $\operatorname{ck}(\emptyset)$, where \emptyset is the empty set.

- (6) $\forall^{W} x, y[\operatorname{ck}(\{x, y\}) \wedge \operatorname{ck}(\bigcup x) \wedge \operatorname{ck}(\{z \in x \mid \Box \varphi(z))\})]$
- (7) The set of natural numbers ω is defined as follows:

$$\begin{aligned} \operatorname{Suc}(y) & \stackrel{\text{def}}{\longleftrightarrow} (y = \emptyset \lor \exists z (y = z + 1)), \text{ where } z + 1 = z \cup \{z\}, \\ \operatorname{HSuc}(y) & \stackrel{\text{def}}{\longleftrightarrow} (\operatorname{Suc}(y) \land \forall z (z \in y \to \operatorname{Suc}(z)), \text{ and} \\ \omega & \stackrel{\text{def}}{=} \{y : \operatorname{HSuc}(y)\}. \end{aligned}$$

Then $\operatorname{Ord}(\omega) \wedge \forall^W n \in \omega (n = \emptyset \lor \exists^W m \in n (n = m + 1)).$

(8) If u is a global set, then there exists an ordinal $\alpha \in On$ with a bijection $\rho: u \to \alpha$, where $\alpha \in On \stackrel{\text{def}}{\longleftrightarrow} Ord(\alpha)$, *i.e.*

$$\begin{split} \exists^{W} \alpha \! \in \! \operatorname{On} \exists \rho & [\rho \! : \! u \! \to \! \alpha \land \rho(u) = \alpha \\ \wedge & \forall \! x, y(x, y \! \in \! u \land \rho(x) \! = \! \rho(y) \to x \! = \! y]. \end{split}$$

Proof. (1): It follows from

$$\operatorname{ck}(x) \wedge \operatorname{ck}(y) \wedge x \in y \iff \exists t(\operatorname{ck}(x) \wedge \operatorname{ck}(y) \wedge \operatorname{ck}(t) \wedge x = y \wedge t \stackrel{\sqcup}{\in} y).$$

(2): By induction on complexity of φ . If φ has no logical symbol, then φ is of the form x = y or $x \in y$, and hence $\varphi \to \Box \varphi$ by (1). Now we prove only the case that φ is of the form $\exists x \psi(x, x_1, \dots, x_n)$, since the other cases are similar. Let $\operatorname{ck}(x_1) \land \dots \land \operatorname{ck}(x_n)$.

$$\psi^W(x, x_1, \cdots, x_n) \wedge \operatorname{ck}(x) \Longrightarrow \Box \left(\operatorname{ck}(x) \wedge \psi^W(x, x_1, \cdots, x_n)\right),$$

by using induction hypothesis. Hence,

$$\exists^{W} x \psi^{W}(x, x_{1}, \cdots, x_{n}) \Longrightarrow \Box \exists^{W} x \psi^{W}(x, x_{1}, \cdots, x_{n}).$$

_

(3): Let $\psi(x)$ be the formula $\mathrm{ck}(x)\to \varphi^W(x).$ Then, using \in -induction, we have

$$\begin{aligned} \forall^W x [\forall^W y (y \in x \to \varphi^W(y)) \to \varphi^W(x)] \\ \implies \forall x (\forall y (y \in x \to \psi(y)) \to \psi(x)] \\ \implies \forall x \psi(x). \end{aligned}$$

(4): By \in -induction.

(5): $ck(\emptyset)$ follows from:

$$\begin{array}{l} x \in \emptyset \Longrightarrow \neg(x = x) \\ \Longrightarrow x \stackrel{\square}{\in} \emptyset \wedge \operatorname{ck}(x). \end{array}$$

(6) $\operatorname{ck}(\{x, y\})$: Assume $\operatorname{ck}(x) \wedge \operatorname{ck}(y)$. Then we have

$$z \in \{x, y\} \iff (z = x \lor z = y)$$
$$\implies \operatorname{ck}(z) \land z \stackrel{\square}{\in} \{x, y\}).$$

$$z \in \bigcup x \Longrightarrow \exists t \in x (z \in t)$$
$$\Longrightarrow \exists t [\operatorname{ck}(t) \land t \stackrel{\Box}{\in} x \land z \in t]$$
$$\Longrightarrow \operatorname{ck}(z) \land z \stackrel{\Box}{\in} \bigcup x.$$

$$t \in \{z \in x \mid \Box \varphi(z)\} \Longrightarrow \operatorname{ck}(t) \land t \stackrel{\Box}{\in} x \land \Box \varphi(t)$$
$$\Longrightarrow \operatorname{ck}(t) \land t \stackrel{\Box}{\in} \{z \in x \mid \Box \varphi(t)\}.$$

(7): ω is a set by GA6 (Infinity). Let $\psi(x)$ be the formula

$$x \in \omega \to \operatorname{ck}(x) \land x \stackrel{\square}{\in} \omega.$$

Now we prove $\forall y(y \in x \to \psi(y)) \to \psi(x)$: We have $x \in \omega \implies x = \emptyset \lor \exists z(x = z + 1), \ x = \emptyset \to \psi(x)$ and

$$\forall y(y \in x \to \psi(y)) \land x \in \omega \land x = z + 1 \Longrightarrow z \in x \land \operatorname{ck}(z) \land z \in \omega$$
$$\Longrightarrow \operatorname{ck}(z+1) \land (z+1) \in \omega$$
$$\Longrightarrow \operatorname{ck}(x) \land x \in \omega.$$

Hence, $ck(\omega)$.

It is easy to see $\forall y(y \in \omega \to \operatorname{Tr}(y) \land (y \subset \omega))$, by \in -induction, where $\operatorname{Tr}(y) \iff \forall s, t(s \in y \land t \in s \to t \in y)$. Hence $\operatorname{Tr}(\omega) \land \forall y(y \in \omega \to \operatorname{Tr}(y))$ and $\operatorname{Ord}(\omega)$. It is obvious that

$$\forall^{W} n \in \omega (n = \emptyset \lor \exists^{W} m \in n (n = m + 1)).$$

(8): By Theorem 4.4, there exists a global well-ordering relation \prec on u. Define $\rho(x) = \bigcup \{ \rho(y) + 1 \mid y \prec x \}$. By Theorem 4.5, ρ is an isomorphism between (u, \prec) and (α, \in) , where $\alpha = \{ \rho(x) \mid x \in u \}$.

Theorem 4.8 (Interpretation of ZFC). If φ is a theorem of **ZFC**, then φ^W is provable in **LZFZ**.

Proof. For a formula $\varphi(x_1, \dots, x_n)$ of **ZFC**,

$$\forall^W x_1, \cdots, x_n (\varphi^W \to \Box \varphi^W)$$

is provable by Theorem 4.7(2), hence,

$$\forall^W x_1, \cdots, x_n (\varphi^W \lor \neg \varphi^W)$$

is provable in LZFZ. Now it suffices to show that for each nonlogical axiom A of ZFC, A^W is provable in LZFZ.

 $(Equality axiom)^W$ and $(Extensionality)^W$ are obvious.

 $(Pairing)^W$: By Theorem 4.7(6),

$$\operatorname{ck}(u) \wedge \operatorname{ck}(v) \to \operatorname{ck}(\{u, v\}) \wedge \forall^{W} x (x \in \{u, v\} \leftrightarrow x = u \lor x = v).$$

 $(Union)^W$: Similarly.

(Power set)^W: We have $\forall^W u, x[x \in C(\mathcal{P}(u)) \leftrightarrow \forall^W t(t \in x \to t \in u)]$. (\in -induction)^W: By Theorem 4.7(3).

(Separation)^W: If ck(u), by Theorem 4.7(6), ck($\{x \in u \mid \varphi^W(x)\}$) and $\forall^W u, x \mid x \in \{x \in u \mid \varphi^W(x)\} \leftrightarrow x \in u \land \varphi^W(x)$].

(Collection)^W: Suppose $ck(u) \land \forall^W x \in u \exists^W y \varphi^W(x, y)$. By GA8(Collection),

$$\exists v \forall x \in u \exists y \stackrel{\Box}{\in} v(\operatorname{ck}(y) \land \varphi^{W}(z, y)).$$

Since $y \stackrel{\square}{\in} v \wedge \operatorname{ck}(y) \rightarrow y \in C(v) \wedge \operatorname{ck}(C(v))$, we have $\exists^{W} v \forall^{W} x \in u \exists^{W} y \in v \varphi^{W}(z, y).$

 $(Infinity)^W$: By Theorem 4.7(7).

(Choice)^W, i.e. $\forall^W u \exists^W f \forall^W x \in u[x \neq \emptyset \rightarrow \exists!^W y \in x(\langle x, y \rangle \in f)]$, where $x \neq \emptyset$ stands for $\exists^W y(y \in x)$. By Theorem 4.6(8). there exists an ordinal α and a bijection $\rho: \bigcup u \rightarrow \alpha$. Define $f: u \rightarrow \bigcup u$ by

$$f(x) = \rho^{-1}(\bigcap \{\rho(t) \mid t \in x\}).$$

4.6. Lattice-valued model $W^{\mathcal{P}(1)}$ in W

The power set $\mathcal{P}(1)$ of $1 (= \{\emptyset\})$ is a global set and a complete lattice with respect to the inclusion \subset . We write \leq instead of \subset . Then $(\mathcal{P}(1), \leq)$ is a comlpete lattice. Let

$$(p \to q) = \{ x \in 1 \mid 0 \in p \to 0 \in q \}, \quad \neg p = \{ x \in 1 \mid \neg (0 \in p) \}.$$

 \rightarrow is the basic implication and \neg is the corresponding negation on $\mathcal{P}(1)$. For a sentence φ , let

$$|\varphi| \stackrel{\text{def}}{=} \{t \in 1 \mid \varphi\}.$$

 $|\varphi|$ is an element of $\mathcal{P}(1)$, and $\varphi \iff 0 \in |\varphi|$. Thus, the complete lattice $\mathcal{P}(1)$ represents the truth value set of **LZFZ**.

The relation \prec defined by

$$\alpha \prec \beta \stackrel{\text{def}}{\iff} \alpha, \beta \in \text{On } \land \alpha \in \beta$$

is a well founded relation and $\operatorname{Fld}(\prec) = \operatorname{On}$. Thus, the induction on $\alpha \in \operatorname{On}$ is justified in **LZFZ**. Now we construct the $\mathcal{P}(1)$ -valued sheaf model by induction on $\alpha \in \operatorname{On}$ as follows:

$$W_{\alpha}^{\mathcal{P}(1)} = \{ u \mid \exists \beta \in \alpha \exists \mathcal{D}u \subset W_{\beta}^{\mathcal{P}(1)}(\operatorname{Gl}(\mathcal{D}u) \land u : \mathcal{D}u \to \mathcal{P}(1)) \}$$
$$W^{\mathcal{P}(1)} = \bigcup_{\alpha \in \operatorname{On}} W_{\alpha}^{\mathcal{P}(1)}$$

On $W^{\mathcal{P}(1)}$, the atomic relation = and \in are interpreted as

$$\begin{split} \llbracket x = y \rrbracket &= \bigwedge_{t \in \mathcal{D}x} (x(t) \to \llbracket t \in y \rrbracket) \land \bigwedge_{t \in \mathcal{D}y} (y(t) \to \llbracket t \in x \rrbracket) \\ \llbracket x \in y \rrbracket &= \bigvee_{t \in \mathcal{D}y} \llbracket x = t \rrbracket \land y(t). \end{split}$$

Logical operations \land , \lor , \rightarrow , \neg , \forall , \exists are interpreted as the correspondent operations on $\mathcal{P}(1)$. Then every sentence on $W^{\mathcal{P}(1)}$ has its truth value in $\mathcal{P}(1)$, and we have

Theorem 4.9. For every sentence φ , " $(0 \in \llbracket \varphi \rrbracket) \longleftrightarrow \varphi$ " is provable in LZFZ.

Proof. We prove that there exists a global functional relation F such that:

(i) Dom $F = W^{\mathcal{P}(1)}$, and

(ii) for every formula $\varphi(x_1, \dots, x_n)$ of **LZFZ** on $W^{\mathcal{P}(1)}$,

$$\llbracket \varphi(x_1, \cdots, x_n) \rrbracket = |\varphi(F(x_1), \cdots, F(x_n))|.$$

For $x \in W^{\mathcal{P}(1)}$, define F(x) by

$$F(x) = \{ F(t) \mid t \in \mathcal{D}x \land 0 \in \llbracket t \in x \rrbracket \}.$$

Then we have:

- (1) $0 \in \llbracket x = y \rrbracket \iff F(x) = F(y),$ $0 \in \llbracket x \in y \rrbracket \iff F(x) \in F(y).$
- (2) $\forall u \exists x (F(x) = u)$. Proof: Let $\Psi(u) \stackrel{\text{def}}{\iff} \exists x (x \in W^{\mathcal{P}(1)} \land u = F(x))$. Then by using GA8 (Collection) we have

$$\forall v(v \in u \to \Psi(v)) \Longrightarrow \exists \alpha [\forall v(v \in u \to \exists y \in W^{\mathcal{P}(1)}_{\alpha}(v = F(y))].$$

Let

$$\begin{cases} \mathcal{D}x = W_{\alpha}^{\mathcal{P}(1)} \\ x(y) = \{t \in 1 \mid F(y) \in u\} \end{cases}$$

Then $x \in W^{\mathcal{P}(1)}$ and F(x) = u. Hence, $\forall u \exists x (F(x) = u)$.

(3) 0∈ [[φ(x₁, ..., x_n)]] ⇔ φ(F(x₁), ..., F(x_n))
Proof: We proceed by induction on the complexity of φ. If φ is atomic, then it is (1). If φ is of the form φ₁ ∨ φ₂, φ₁ → φ₂, ¬φ₁ or □φ₁, then it follows from induction hypothesis. If φ(x₁, ..., x_n) is of the form ∀xψ(x, x₁, ..., x_n), then, by using (2).

form
$$\forall x\psi(x, x_1, \cdots, x_n)$$
, then, by using (2),
 $0 \in \llbracket \varphi \rrbracket \iff 0 \in \bigwedge \llbracket \psi(x, x_1, \cdots, x_n) \rrbracket$

$$\iff \forall x(\psi(F(x), F(x_1), \cdots, F(x_n)))$$
$$\iff \forall z\psi(z, F(x_1), \cdots, F(x_n)).$$

Similarly,

$$0 \in \llbracket \exists x \psi(x, x_1, \cdots, x_n) \rrbracket \iff \exists z \psi(z, F(x_1), \cdots, F(x_n)).$$

4.7. "Completeness" of LZFZ

Now we will prove in **LZFZ** that $\mathcal{P}(1)$ is lattice-isomorphic to a complete lattice H which is a check set. (Theorem 4.10). As mentioned in the introduction, we mean by "a sentence φ of **LZFZ** is valid" that

" $\llbracket \varphi \rrbracket = 1$ on $V^{\mathcal{L}}$ for all complete lattice \mathcal{L} " is provable in **ZFC**.

Then the "completeness" of **LZFZ** in the sense that every valid sentense of **LZFZ** is provable in **LZFZ**:

 $\mathbf{ZFC} \vdash "\llbracket \varphi \rrbracket = 1 \text{ on } V^{\mathcal{L}} \text{ for all complete lattice } \mathcal{L}" \implies \mathbf{LZFZ} \vdash \varphi$ can be proved (Theorem 4.11). **Theorem 4.10.** There exists a complete lattice H which is a check set and a lattice-isomorphism $\rho: \mathcal{P}(1) \rightarrow H$.

Proof. Since $\mathcal{P}(1)$ is a global set, there exists a check set H together with a bijection $\rho: \mathcal{P}(1) \to H$, by Theorem 4.7(8). Define operations \bigwedge, \bigvee on H as follows:

$$\bigwedge A = \rho(\bigcap_{a \in A} \rho^{-1}(a)), \quad \bigvee A = \rho(\bigcup_{a \in A} \rho^{-1}(a))$$
$$a \to b = \begin{cases} 1, \text{ if } \rho^{-1}(a) \subset \rho^{-1}(b) \\ 0, \text{ if } \neg(\rho^{-1}(a) \subset \rho^{-1}(b)) \end{cases}$$

for $A \subset H$ such that ck(A), and $a, b \in H$. Then ρ is a lattice-isomorphism.

Theorem 4.11 ("Completeness" of LZFZ). If a sentence φ is valid in every lattice-valued universe, then φ is provable in LZFZ:

 $\mathbf{ZFC} \vdash ``[[\varphi]] = 1 \text{ on } V^{\mathcal{L}} \text{ for all complete lattice } \mathcal{L}" \implies \mathbf{LZFZ} \vdash \varphi$

Proof. Suppose that a sentence φ is valid in every lattice valued universe. This means that " $\llbracket \varphi \rrbracket = 1$ on every lattice valued universe" is provable in our external universe of **ZFC**. Since W is isomorphic to V, (φ is valid in every lattice valued universe)^W is provable is **LZFZ**. Let $H \in W$ be a complete lattice with the basic implication which is lattice-isomorphic to $\mathcal{P}(1)$. That is, there exists a lattice-isomorphism $\rho: \mathcal{P}(1) \to H$. Construct the H-valued universe W^H in W. Then $\llbracket \varphi \rrbracket = 1$ on W^H . It follows that $\llbracket \varphi \rrbracket = 1$ on $W^{\mathcal{P}(1)}$, and φ is provable in **LZFZ** by Theorem 4.9.

By Theorem 4.11, a sentence φ holds in **LZFZ** iff $\llbracket \varphi \rrbracket = 1$, on every lattice valued universe $V^{\mathcal{L}}$. Therefore, in order to discuss **LZFZ**, it suffices to discuss the set theory on lattice valued universe.

4.8. Another implication

Let \rightarrow_* be any implication defined in the language of **LZFZ**. We define the corresponding $=_*$ and \in_* by induction:

$$u =_* v \stackrel{\text{def}}{\longleftrightarrow} \forall x (x \in u \to_* x \in_* v) \land \forall x (x \in v \to_* x \in_* u)$$
$$u \in_* v \stackrel{\text{def}}{\longleftrightarrow} \exists x (x \in v \land u =_* x).$$

If we assume " $\mathcal{P}(1)$ is a cHa", i.e. " $\mathcal{P}(1)$ is distributive", in **LZFZ**, then we have the distributive law of the logic:

$$\varphi \land \exists x \psi(x) \longleftrightarrow \exists x (\varphi \land \psi(x))$$

In fact: let $\llbracket \varphi \rrbracket$ be the truth value of φ in $W^{\mathcal{P}(1)}$. then the following sentences are provable in **LZFZ**.

$$\begin{split} \varphi \wedge \exists x \psi(x) &\leftrightarrow 0 \in \llbracket \varphi \wedge \exists x \psi(x) \rrbracket \\ &\leftrightarrow 0 \in \llbracket \varphi \rrbracket \wedge \bigvee_{x \in V^{\mathcal{P}(1)}} \llbracket \psi(x) \rrbracket \\ &\leftrightarrow 0 \in \bigvee_{x \in V^{\mathcal{P}(1)}} \llbracket \varphi \wedge \psi(x) \rrbracket \\ &\leftrightarrow 0 \in \llbracket \exists x (\varphi \wedge \psi(x)) \rrbracket \\ &\leftrightarrow \exists x (\varphi \wedge \psi(x)) \end{split}$$

It follows that the intuitionistic implication \rightarrow_{I} can be defined by

$$(\varphi \to_{\mathrm{I}} \psi) \stackrel{\mathrm{def}}{\Longrightarrow} 0 \in \bigcup \{ u \in \mathcal{P}(1) \mid \varphi \land (0 \in u) \to \psi \}.$$

The corresponding $=_{I}$ and \in_{I} are defined by induction in **LZFZ**:

$$u =_{\mathrm{I}} v \iff \forall x (x \in u \to_{\mathrm{I}} x \in_{\mathrm{I}} v) \land \forall x (x \in v \to_{\mathrm{I}} x \in_{\mathrm{I}} u)$$
$$u \in_{\mathrm{I}} v \iff \exists x (x \in v \land u =_{\mathrm{I}} x).$$

Then we have:

Theorem 4.12. It is provable in **LZFZ** + " $\mathcal{P}(1)$ is a cHa" that the set theory in $(\rightarrow_{I}, =_{I}, \in_{I})$ is an intuitionistic set theory. that is,

 $\varphi \land \exists x \psi(x) \longleftrightarrow \exists x (\varphi \land \psi(x))$

and axioms of intuitionistic set theory are provable in LZFZ.

Proof. For each axiom φ of intuitionistic set theory, $\llbracket \varphi \rrbracket = 1$ on $V^{\mathcal{P}(1)}$. cf. [5]

References

- R.J. Grayson, Heyting valued models for intuitionistic set theory, Applications of sheaves (Proceedings of the research symposius, Durham, 1981), Lecture Notes in Math., vol. 753, Springer-Verlag, Berlin, 1979, pp. 402–414
- 2. H. Rasiowa and R. Sikorski, Mathematics of Metamathematics, 1963
- 3. G. Takeuti, Proof theory, North-Holland, Amsterdam (1987)
- 4. G. Takeuti and S. Titani, Globalization of intuitionistic set theory, *Annals of Pure and Applied Logic* 33(1987), pp. 195–211
- S. Titani, Completeness of global intuitionistic set theory, J. Symbolic Logic 62-2 (1997), 506–528