Appendix A Proof of Lemma 2

We will make use of certain facts established in (Ésik and Rondogiannis 2014).

Suppose that L is a basic model. For each $x \in L$ and $\alpha < \kappa$, we define $x|_{\alpha} = \bigsqcup_{\alpha} \{x\}$. It was shown in (Ésik and Rondogiannis 2014) that $x =_{\alpha} x|_{\alpha}$ and $x|_{\alpha} =_{\alpha} x|_{\beta}$, $x|_{\alpha} \leq x|_{\beta}$ for all $\alpha < \beta < \kappa$. Moreover, $x = \bigvee_{\alpha < \kappa} x|_{\alpha}$. Also, for all $x, y \in L$ and $\alpha < \kappa$, it holds $x =_{\alpha} y$ iff $x|_{\alpha} =_{\alpha} y|_{\alpha}$ iff $x|_{\alpha} = y|_{\alpha}$, and $x \sqsubseteq_{\alpha} y$ iff $x|_{\alpha} \sqsubseteq_{\alpha} y|_{\alpha}$. And if $x \sqsubseteq_{\alpha} y$, then $x|_{\alpha} \leq y|_{\alpha}$. It is also not difficult to prove that for all $x \in L$ and $\alpha, \beta < \kappa$, $(x|_{\alpha})|_{\beta} = x|_{\min\{\alpha,\beta\}}$. More generally, whenever $X \subseteq (z]_{\alpha}$ and $\beta \leq \alpha < \kappa$, it holds $(\bigsqcup_{\alpha} X)|_{\beta} = \bigsqcup_{\beta} X$. And if $\alpha < \beta$, then $(\bigsqcup_{\alpha} X)|_{\beta} = \bigsqcup_{\alpha} X$. Finally, we will make use of the following two results from (Ésik and Rondogiannis 2014):

Proposition 1

Let A, B be basic models and let $\alpha < \kappa$. If $f_j : A \to B$ is an α -monotonic function for each $j \in J$, then so is $f = \bigvee_{i \in J} f_i$ defined by $f(x) = \bigvee_{i \in J} f_i(x)$.

$Lemma \ 2$

Let Z be an arbitrary set and L be a basic model. Then, $Z \to L$ is a basic model with the pointwise definition of the order of relations \leq and \sqsubseteq_{α} for all $\alpha < \kappa$.

Suppose that A, B are basic models. By Lemma 2 the set $A \to B$ is also a model, where the relations \leq and \sqsubseteq_{α} , $\alpha < \kappa$, are defined in a pointwise way (see (Ésik and Rondogiannis 2014, Subsection 5.3) for details). It follows that for any set F of functions $A \to B, \bigvee F$ can be computed pointwisely. Also, when $F \subseteq (f]_{\alpha}$ for some $f : A \to B$, $\bigsqcup_{\alpha} F$ for $\alpha < \kappa$ can be computed pointwisely.

We want to show that whenever $f : A \to B$, $\beta < \kappa$ and $F \subseteq (f]_{\beta}$ is a set of functions such that $F \subseteq [A \xrightarrow{m} B]$, then $\bigsqcup_{\beta} F \in [A \xrightarrow{m} B]$. We will make use of a lemma.

$Lemma \ 3$

Let *L* be a basic model. For all $x, y \in L$ and $\alpha, \beta < \kappa$ with $\alpha \neq \beta, x|_{\beta} \sqsubseteq_{\alpha} y|_{\beta}$ iff either $\beta < \alpha$ and $x|_{\beta} = y|_{\beta}$ (or equivalently, $x =_{\beta} y$), or $\beta > \alpha$ and $x|_{\alpha} \sqsubseteq_{\alpha} y|_{\alpha}$.

Proof

Let $x|_{\beta} \sqsubseteq_{\alpha} y|_{\beta}$. If $\beta < \alpha$ then $x|_{\beta} = (x|_{\beta})|_{\beta} = (y|_{\beta})|_{\beta} = y|_{\beta}$. If $\beta > \alpha$ then $x|_{\alpha} = (x|_{\beta})|_{\alpha} \sqsubseteq_{\alpha} (y|_{\beta})|_{\alpha} = y|_{\alpha}$.

Suppose now that $\beta < \alpha$ and $x|_{\beta} = y|_{\beta}$. Then $(x|_{\beta})|_{\alpha} = x|_{\beta} = y|_{\beta} = (y|_{\beta})|_{\alpha}$ and thus $x|_{\beta} =_{\alpha} y|_{\beta}$. Finally, let $\beta > \alpha$ and $x|_{\alpha} \sqsubseteq_{\alpha} y|_{\alpha}$. Then $(x|_{\beta})|_{\alpha} = x|_{\alpha} \sqsubseteq_{\alpha} y|_{\alpha} = (y|_{\beta})|_{\alpha}$ and thus $x|_{\beta} \sqsubseteq_{\alpha} y|_{\beta}$. \Box

Remark 1

Under the above assumptions, if $\beta < \alpha$, then $x|_{\beta} \sqsubseteq_{\alpha} y|_{\beta}$ iff $x|_{\beta} =_{\alpha} y|_{\beta}$ iff $x|_{\beta} = y|_{\beta}$.

Corollary 1

For all $X, Y \subseteq L$ and $\alpha \neq \beta$, $\bigsqcup_{\beta} X \sqsubseteq_{\alpha} \bigsqcup_{\beta} Y$ iff $\beta < \alpha$ and $\bigsqcup_{\beta} X = \bigsqcup_{\beta} Y$, or $\beta > \alpha$ and $\bigsqcup_{\alpha} X \sqsubseteq_{\alpha} \bigsqcup_{\alpha} Y$.

Proof

Let $x = \bigsqcup_{\beta} X$ and $y = \bigsqcup_{\beta} Y$. Then $x = \bigsqcup_{\beta} X = \bigsqcup_{\beta} \{\bigsqcup_{\beta} X\} = x|_{\beta}$ and $y = y|_{\beta}$. Let $\beta < \alpha$. Then $x \sqsubseteq_{\alpha} y$ iff x = y. Let $\beta > \alpha$. Then $x \sqsubseteq_{\alpha} y$ iff $x|_{\alpha} \sqsubseteq_{\alpha} y|_{\alpha}$. But $x|_{\alpha} = \bigsqcup_{\alpha} \{\bigsqcup_{\beta} X\} = \bigsqcup_{\alpha} X$ and similarly for Y. \Box

Lemma 4

Let A and B be basic models. Suppose that $f : A \to B$ and $F \subseteq (f]_{\beta}$ (where $\beta < \kappa$) is a set of functions in $[A \xrightarrow{m} B]$. Then $\bigsqcup_{\beta} F$ is also α -monotonic for all $\alpha < \kappa$.

Proof

Suppose that $\alpha, \beta < \kappa$ and $x \sqsubseteq_{\alpha} y$ in A. Then $(\bigsqcup_{\beta} F)(x) = \bigsqcup_{\beta} \{f(x) : f \in F\}$ and $(\bigsqcup_{\beta} F)(y) = \bigsqcup_{\beta} \{f(y) : f \in F\}$. We have that $f(x) \sqsubseteq_{\alpha} f(y)$ for all $f \in F$. Thus, if $\alpha = \beta$, then clearly $(\bigsqcup_{\beta} F)(x) \sqsubseteq_{\alpha} (\bigsqcup_{\beta} F)(y)$.

Suppose that $\beta < \alpha$. Then $\bigsqcup_{\beta} \{ f(x) : f \in F \} = \bigsqcup_{\beta} \{ f(y) : f \in F \}$ since $f(x) =_{\beta} f(y)$ for all $f \in F$. Thus, by Corollary 1, $(\bigsqcup_{\beta} F)(x) \sqsubseteq_{\alpha} (\bigsqcup_{\beta} F)(y)$.

Suppose that $\beta > \alpha$. Then $(\bigsqcup_{\beta} F)(x) \sqsubseteq_{\alpha} (\bigsqcup_{\beta} F)(y)$ follows by Corollary 1 from $\bigsqcup_{\alpha} \{f(x) : f \in F\} \sqsubseteq_{\alpha} \bigsqcup_{\alpha} \{f(y) : f \in F\}$. \Box

We equip $[A \xrightarrow{m} B]$ with the order relations \leq and \sqsubseteq_{α} inherited from $A \rightarrow B$. We have the following lemma:

Lemma 5

If A and B are basic models, then so is $[A \xrightarrow{m} B]$ with the pointwise definition of the order of relations \leq and \sqsubseteq_{α} for all $\alpha < \kappa$.

Proof

It is proved in (Ésik and Rondogiannis 2014) that the set of functions $A \to B$ is a basic model with the pointwise definition of the relations \leq and \sqsubseteq_{α} , so that for all $f, g: A \to B$ and $\alpha < \kappa, f \leq g$ iff $f(x) \leq g(x)$ for all $x \in A$ and $f \sqsubseteq_{\alpha} g$ iff $f(x) \sqsubseteq_{\alpha} g(x)$ for all $x \in A$. It follows that for any $F \subseteq B^A$ and $\alpha < \kappa, \bigvee F$ and $\bigsqcup_{\alpha} F$ can also be computed pointwise: $(\bigvee F)(x) = \bigvee \{f(x): x \in A\}$ and $(\bigsqcup_{\alpha} F)(x) = \bigsqcup_{\alpha} \{f(x): f \in F\}$. By Proposition 1 and Lemma 4, for all $F \subseteq B^A$, if F is a set of functions α -monotonic for all α , then $\bigvee F$ and $\bigsqcup_{\beta} F$ are also α -monotonic for all α . Since the relations \leq and $\sqsubseteq_{\alpha}, \alpha < \kappa$ on $[A \xrightarrow{m} B]$ are the restrictions of the corresponding relations on B^A , in view of Proposition 1 and Lemma 4, $[A \xrightarrow{m} B]$ also satisfies the axioms in Definition 1, so that $[A \xrightarrow{m} B]$ is a basic model. \Box

The following lemma is shown in (Ésik and Rondogiannis 2014, Subsection 5.2) and will be used in the proof of the basis case of the next lemma:

$Lemma \ 6$

 (V, \leq) is a complete lattice and a basic model.

Lemma~2

Let D be a nonempty set and π be a predicate type. Then, $(\llbracket \pi \rrbracket_D, \leq_{\pi})$ is a complete lattice and a basic model.

Proof

Let π be a predicate type. We prove that $[\![\pi]\!]_D$ is a basic model by induction on the structure of π . When $\pi = o$, $[\![\pi]\!]_D = V$, a basic model. Suppose that π is of the sort $\iota \to \pi'$. Then $[\![\pi]\!]_D = D \to [\![\pi']\!]_D$, which is a basic model, since $[\![\pi']\!]_D$ is a model by the induction hypothesis. Finally, let π be of the sort $\pi_1 \to \pi_2$. By the induction hypothesis, $[\![\pi_i]\!]_D$ is a model for i = 1, 2. Thus, by Lemma 5, $[\![\pi]\!]_D = [[\![\pi_1]\!]_D \xrightarrow{m} [\![\pi_2]\!]_D]$ is also a basic model.

Remark 2

Let C denote the category of all basic models and α -monotonic functions. The above results show that C is cartesian closed, since for all basic models A, B, the evaluation function eval : $(A \times B) \times A \to B$ is α -monotonic (in both arguments) for all $\alpha < \kappa$.

Indeed, suppose that $f, g \in [A \xrightarrow{m} B]$ and $x, y \in A$ with $f \sqsubseteq_{\alpha} g$ and $x \sqsubseteq_{\alpha} y$. Then $eval(f, x) = f(x) \sqsubseteq_{\alpha} g(x) = eval(g, x)$ by the pointwise definition of $f \sqsubseteq_{\alpha} g$. Also, $eval(f, x) = f(x) \sqsubseteq_{\alpha} f(y) = eval(f, y)$ since f is α -monotonic.

Since C is cartesian closed, for all $f \in [B \times A \xrightarrow{m} C]$ there is a unique $\Lambda f \in [B \xrightarrow{m} [A \xrightarrow{m} C]]$ in with $f(y, x) = \text{eval}(\Lambda f(y), x)$ for all $x \in A$ and $y \in B$.

Appendix B Proofs of Lemmas 3, 4 and 5

 $Lemma \ 3$

Let $\mathsf{E} : \rho$ be an expression and let D be a nonempty set. Moreover, let s be a state over D and let I be an interpretation over D. Then, $[\![\mathsf{E}]\!]_s(I) \in [\![\rho]\!]_D$.

Proof

If $\rho = \iota$ then the claim is clear. Let E be of a predicate type π . We prove simultaneously the following auxiliary statement. Let $\alpha < \kappa$, $\mathsf{V} : \pi$, $x, y \in \llbracket \pi' \rrbracket_D$. If $x \sqsubseteq_\alpha y$ then $\llbracket \mathsf{E} \rrbracket_{s[\mathsf{V}/x]}(I) \sqsubseteq_\alpha \llbracket \mathsf{E} \rrbracket_{s[\mathsf{V}/y]}(I)$. The proof is by structural induction on E. We will cover only the nontrivial cases.

Case $(\mathsf{E}_1 \ \mathsf{E}_2)$: The main statement follows directly by the induction hypothesis of E_1 and E_2 . There are two cases. Suppose that $E_1 : \pi_1 \to \pi$ and $E_2 : \pi_1$. Then $\llbracket \mathsf{E}_1 \rrbracket_s(I) \in \llbracket \pi_1 \rrbracket_D \to \# \rrbracket_D \rrbracket_s(I) \in \llbracket \pi_1 \rrbracket_D$ by the induction hypothesis. Thus, $\llbracket \mathsf{E}_1 \rrbracket_s(I) (\llbracket \mathsf{E} \rrbracket_s(I)) \in \llbracket \pi \rrbracket_D$. Suppose now that $E_1 : \iota \to \pi$ and $E_2 : \iota$. Then $\llbracket \mathsf{E}_1 \rrbracket_s(I) \in \llbracket \iota \to \pi \rrbracket_D = D \to \llbracket \pi \rrbracket_D$ by the induction hypothesis and $\llbracket \mathsf{E}_2 \rrbracket_s(I) \in \llbracket \iota \rrbracket_D = D$. It follows again that $\llbracket \mathsf{E}_1 \rrbracket_s(I) (\llbracket \mathsf{E} \rrbracket_s(I)) \in \llbracket \pi \rrbracket_D$.

Auxiliary statement: Let $x, y \in [\![\pi']\!]_D$ and assume $x \sqsubseteq_\alpha y$. We have by definition $[\![(\mathsf{E}_1 \ \mathsf{E}_2)]\!]_{s[\mathsf{V}/x]}(I) = [\![\mathsf{E}_1]\!]_{s[\mathsf{V}/x]}(I)$ $([\![\mathsf{E}_2]\!]_{s[\mathsf{V}/x]}(I))$, and similarly for $[\![(\mathsf{E}_1 \ \mathsf{E}_2)]\!]_{s[\mathsf{V}/y]}(I)$. We have $E_1 : \pi_1 \to \pi$ and $E_2 : \pi_1$ or $E_1 : \iota \to \pi$ and $E_2 : \iota$. In the first case, by induction hypothesis $[\![\mathsf{E}_1]\!]_{s[\mathsf{V}/x]}(I) \in [\![\pi_1 \to \pi]\!]_D$, and thus is α -monotonic. Also, $[\![\mathsf{E}_1]\!]_{s[\mathsf{V}/x]}(I) \sqsubseteq_\alpha [\![\mathsf{E}_1]\!]_{s[\mathsf{V}/x]}(I)$ and $[\![\mathsf{E}_2]\!]_{s[\mathsf{V}/x]}(I) \sqsubseteq_\alpha [\![\mathsf{E}_2]\!]_{s[\mathsf{V}/y]}(I)$ by the induction hypothesis. It follows that

 $\llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/x]}(I) (\llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/x]}(I)) \sqsubseteq_{\alpha} \llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/x]}(I) (\llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/y]}(I)) \sqsubseteq_{\alpha} \llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/y]}(I) (\llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/y]}(I)).$

The second case is similar. We have $\llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/x]}(I) \sqsubseteq_{\alpha} \llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/y]}(I)$ by the induction hypothesis, moreover, $\llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/x]}(I) = \llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/y]}(I)$. Therefore, $\llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/x]}(I) (\llbracket \mathsf{E}_2 \rrbracket_{s[\mathsf{V}/x]}(I)) \sqsubseteq_{\alpha} \llbracket \mathsf{E}_1 \rrbracket_{s[\mathsf{V}/y]}(I)$.

Case $(\lambda V.E)$: Assume $V : \rho_1$ and $E : \pi_2$. We will show that $[\![\lambda V.E]\!]_s(I) \in [\![\rho_1 \to \pi_2]\!]_D$. If $\rho_1 = \iota$ then the result follows easily from the induction hypothesis of the first statement. Assume $\rho_1 = \pi_1$. We show that $[\![\lambda V.E]\!]_s(I) \in [\![\pi_1 \to \pi_2]\!]_D$, that is, $\lambda d.[\![E]\!]_{s[V/d]}(I)$ is α -monotonic for all $\alpha < \kappa$. That follows directly by the induction hypothesis of the auxiliary statement.

Auxiliary statement: It suffices to show that $[\![(\lambda U.E)]\!]_{s[V/x]}(I) \sqsubseteq_{\alpha} [\![(\lambda U.E)]\!]_{s[V/y]}(I)$ and equivalently for every d, $[\![E]\!]_{s[V/x][U/d]}(I) \sqsubseteq_{\alpha} [\![E]\!]_{s[V/y][U/d]}(I)$ which follows from induction hypothesis. \Box

Lemma 4

Let P be a program. Then, \mathcal{I}_P is a complete lattice and a basic model.

Proof

From Lemma 2 we have that for all predicate types π , $\llbracket \pi \rrbracket_{U_{\mathsf{P}}}$ is a complete lattice and a basic model. It follows, by Lemma 2, that for all predicate types π , $\mathcal{P}_{\pi} \to \llbracket \pi \rrbracket_{U_{\mathsf{P}}}$ is also a complete lattice and a model, where \mathcal{P}_{π} is the set of predicate constants of type π . Then, \mathcal{I}_{P} is $\prod_{\pi} \mathcal{P}_{\pi} \to \llbracket \pi \rrbracket_{U_{\mathsf{P}}}$ which is also a basic model (proved in (Ésik and Rondogiannis 2014)). \Box

Lemma 5 (α -Monotonicity of Semantics)

Let P be a program and let $\mathsf{E} : \pi$ be an expression. Let I, J be Herbrand interpretations and s be a Herbrand state of P. For all $\alpha < \kappa$, if $I \sqsubseteq_{\alpha} J$ then $[\![\mathsf{E}]\!]_s(I) \sqsubseteq_{\alpha} [\![\mathsf{E}]\!]_s(J)$.

Proof

The proof is by structural induction on E.

Induction Base: The cases V, false, true are straightforward since their meanings do not depend on I. Let $I \sqsubseteq_{\alpha} J$. If E is a predicate constant p then we have $I(p) \sqsubseteq_{\alpha} J(p)$.

Induction Step: Assume that the statement holds for expressions E_1 and E_2 and let $I \sqsubseteq_{\alpha} J$.

Case $(\mathsf{E}_1 \mathsf{E}_2)$: It holds $\llbracket(\mathsf{E}_1 \mathsf{E}_2) \rrbracket_s(I) = \llbracket[\mathsf{E}_1] \rrbracket_s(I)(\llbracket[\mathsf{E}_2] \rrbracket_s(I))$. By induction hypothesis we have $\llbracket\mathsf{E}_1 \rrbracket_s(I) \sqsubseteq_\alpha \llbracket\mathsf{E}_1 \rrbracket_s(J)$ and therefore $\llbracket\mathsf{E}_1 \rrbracket_s(I)(\llbracket\mathsf{E}_2] \rrbracket_s(I)) \sqsubseteq_\alpha \llbracket\mathsf{E}_1 \rrbracket_s(J)(\llbracket\mathsf{E}_2] \rrbracket_s(I))$. We perform a case analysis on the type of E_2 . If E_2 is of type ι and since I, J are Herbrand interpretations, it is clear that $\llbracket\mathsf{E}_2 \rrbracket_s(I) = \llbracket\mathsf{E}_2 \rrbracket_s(J)$ and therefore $\llbracket\mathsf{E}_1 \rrbracket_s(I)(\llbracket\mathsf{E}_2 \rrbracket_s(I)) \sqsubseteq_\alpha$ $\llbracket\mathsf{E}_1 \rrbracket_s(J)(\llbracket\mathsf{E}_2 \rrbracket_s(J))$. By definition of application we get $\llbracket(\mathsf{E}_1 \mathsf{E}_2) \rrbracket_s(I) \sqsubseteq_\alpha \llbracket(\mathsf{E}_1 \mathsf{E}_2) \rrbracket_s(J)$. If E_2 is of type π then by induction hypothesis we have $\llbracket\mathsf{E}_2 \rrbracket_s(I) \sqsubseteq_\alpha \llbracket[\mathsf{E}_2 \rrbracket_s(J)]$ and since $\llbracket\mathsf{E}_1 \rrbracket_s(J)$ is α -monotonic we get that $\llbracket\mathsf{E}_1 \rrbracket_s(J)(\llbracket\mathsf{E}_2 \rrbracket_s(I)) \sqsubseteq_\alpha \llbracket[\mathsf{E}_1] \rrbracket_s(J)(\llbracket\mathsf{E}_2 \rrbracket_s(J))$. By transitivity of \sqsubseteq_α and by the definition of application we conclude that $\llbracket(\mathsf{E}_1 \mathsf{E}_2) \rrbracket_s(I) \sqsubseteq_\alpha$ $\llbracket(\mathsf{E}_1 \mathsf{E}_2) \rrbracket_s(J)$.

Case $(\lambda V. E_1)$: It holds by definition that $[\![(\lambda V. E_1)]\!]_s(I) = \lambda d.[\![E_1]\!]_{s[V/d]}(I)$. It suffices to show that $\lambda d.[\![E_1]\!]_{s[V/d]}(I) \sqsubseteq_{\alpha} \lambda d.[\![E_1]\!]_{s[V/d]}(J)$ and equivalently that for every d, $[\![E_1]\!]_{s[V/d]}(I) \sqsubseteq_{\alpha} [\![E_1]\!]_{s[V/d]}(J)$ which holds by induction hypothesis.

Case $(\mathsf{E}_1 \bigvee_{\pi} \mathsf{E}_2)$: It holds $\llbracket (\mathsf{E}_1 \bigvee_{\pi} \mathsf{E}_2) \rrbracket_s(I) = \bigvee \{\llbracket \mathsf{E}_1 \rrbracket_s(I), \llbracket \mathsf{E}_2 \rrbracket_s(I)\}$. It suffices to show that $\bigvee \{\llbracket \mathsf{E}_1 \rrbracket_s(I), \llbracket \mathsf{E}_2 \rrbracket_s(I)\} \sqsubseteq_{\alpha} \bigvee \{\llbracket \mathsf{E}_1 \rrbracket_s(J), \llbracket \mathsf{E}_2 \rrbracket_s(J)\}$ which holds by induction hypothesis and Axiom 4.

Case $(\mathsf{E}_1 \bigwedge_{\pi} \mathsf{E}_2)$: It holds $\llbracket (\mathsf{E}_1 \bigwedge_{\pi} \mathsf{E}_2) \rrbracket_s(I) = \bigwedge \{\llbracket \mathsf{E}_1 \rrbracket_s(I), \llbracket \mathsf{E}_2 \rrbracket_s(I) \}$. Let $\pi = \rho_1 \to \cdots \to$

$$\begin{split} \rho_n &\to o, \text{ it suffices to show for all } d_i \in [\![\rho_i]\!]_{U_{\mathsf{P}}}, \bigwedge \{[\![\mathsf{E}_1]\!]_s(I) \ d_1 \cdots d_n, [\![\mathsf{E}_2]\!]_s(I) \ d_1 \cdots d_n\} \sqsubseteq_{\alpha} \\ & \bigwedge \{[\![\mathsf{E}_1]\!]_s(J) \ d_1 \cdots d_n, [\![\mathsf{E}_2]\!]_s(J) \ d_1 \cdots d_n\}. \text{ We define } x_i = [\![\mathsf{E}_i]\!]_s(I) \ d_1 \cdots d_n \text{ and } y_i = [\![\mathsf{E}_i]\!]_s(J) \ d_1 \cdots d_n \text{ for } i \in \{1, 2\}. \text{ We perform a case analysis on } v = \bigwedge \{x_1, x_2\}. \text{ If } v < F_\alpha \text{ or } v > T_\alpha \text{ then } \bigwedge \{x_1, x_2\} = \bigwedge \{y_1, y_2\} \text{ and thus } \bigwedge \{x_1, x_2\} \sqsubseteq_{\alpha} \bigwedge \{y_1, y_2\}. \text{ If } v = F_\alpha \text{ then } F_\alpha \leq \bigwedge \{y_1, y_2\} \leq T_\alpha \text{ and therefore } \bigwedge \{x_1, x_2\} \sqsubseteq_{\alpha} \land \{y_1, y_2\}. \text{ If } v = T_\alpha \text{ then } \bigwedge \{y_1, y_2\} = T_\alpha \text{ and thus } \bigwedge \{x_1, x_2\} \sqsubseteq_{\alpha} \land \{y_1, y_2\}. \text{ If } F_\alpha < v < T_\alpha \text{ then } F_\alpha < \bigwedge \{y_1, y_2\} \leq T_\alpha \text{ and therefore } \bigwedge \{y_1, y_2\}. \end{split}$$

Case $(\sim \mathsf{E}_1)$: Assume $order(\llbracket \mathsf{E}_1 \rrbracket_s(I)) = \alpha$. Then, by induction hypothesis $\llbracket \mathsf{E}_1 \rrbracket_s(I) \sqsubseteq_{\alpha}$ $\llbracket \mathsf{E}_1 \rrbracket_s(J)$ and thus $order(\llbracket \mathsf{E}_1 \rrbracket_s(J)) \ge \alpha$. It follows that $order(\llbracket (\sim \mathsf{E}_1) \rrbracket_s(I)) > \alpha$ and $order(\llbracket (\sim \mathsf{E}_1) \rrbracket_s(J)) > \alpha$ and therefore $\llbracket (\sim \mathsf{E}_1) \rrbracket_s(J) \sqsubseteq_{\alpha} \llbracket (\sim \mathsf{E}_1) \rrbracket_s(J)$.

Case $(\exists V.E_1)$: Assume V is of type ρ . It holds $[(\exists V.E_1)]_s(I) = \bigvee_{d \in [\![\rho]\!]_{U_p}} [\![E_1]\!]_{s[V/d]}(I)$. It suffices to show $\bigvee_{d \in [\![\rho]\!]_{U_p}} [\![E_1]\!]_{s[V/d]}(I) \sqsubseteq_{\alpha} \bigvee_{d \in [\![\rho]\!]_{U_p}} [\![E_1]\!]_{s[V/d]}(J)$ which holds by induction hypothesis and Axiom 4. \Box

Appendix C Proof of Theorem 2

We start by providing some necessary background material from (Ésik and Rondogiannis 2014) on how the \square operation on a set of interpretations is actually defined.

Let $x \in V$. For every $X \subseteq (x]_{\alpha}$ we define $\prod_{\alpha} X$ as follows: if $X = \emptyset$ then $\prod_{\alpha} X = T_{\alpha}$, otherwise

$$\prod_{\alpha} X = \begin{cases} \bigwedge X & order(\bigwedge X) \le \alpha \\ T_{\alpha+1} & otherwise \end{cases}$$

Let P be a program, $I \in \mathcal{I}_{\mathsf{P}}$ be a Herbrand interpretation of P and $X \subseteq (I]_{\alpha}$. For all predicate constants **p** in P of type $\rho_1 \to \cdots \to \rho_n \to o$ and $d_i \in [\![\rho_i]\!]_{U_{\mathsf{P}}}$ and for all $i = \{1, \ldots, n\}$, it holds $\prod_{\alpha} X$ as $(\prod_{\alpha} X)(\mathsf{p}) \ d_1 \cdots \ d_n = \prod_{\alpha} \{I(\mathsf{p}) \ d_1 \cdots \ d_n : I \in X\}$.

Let X be a nonempty set of Herbrand interpretations. By Lemma 4 we have that \mathcal{I}_{P} is a complete lattice with respect to \leq and a basic model. Moreover, by Lemma 1 it follows that \mathcal{I}_{P} is also a complete lattice with respect to \sqsubseteq . Thus, there exist the least upper bound and greatest lower bound of X for both \leq and \sqsubseteq . We denote the greatest lower bound of X as $\bigwedge X$ and $\bigsqcup X$ with respect to relations \leq and \sqsubseteq respectively. Then, $\bigsqcup X$ can be constructed in an symmetric way to the least upper bound construction described in (Ésik and Rondogiannis 2014). More specifically, for each ordinal $\alpha < \kappa$ we define the sets $X_{\alpha}, Y_{\alpha} \subseteq X$ and $x_{\alpha} \in \mathcal{I}_{\mathsf{P}}$, which are then used in order to obtain $\bigsqcup X$.

Let $Y_0 = X$ and $x_0 = \prod_0 Y_0$. For every α , with $0 < \alpha < \kappa$ we define $X_\alpha = \{x \in X : \forall \beta \leq \alpha \ x =_\alpha x_\alpha\}, Y_\alpha = \bigcap_{\beta < \alpha} X_\beta$; moreover, $x_\alpha = \prod_\alpha Y_\alpha$ if Y_α is nonempty and $x_\alpha = \bigwedge_{\beta < \alpha} x_\beta$ if Y_α is empty.

Finally, we define $x_{\infty} = \bigwedge_{\alpha < \kappa} x_{\alpha}$. In analogy to the proof of (Ésik and Rondogiannis 2014) for the least upper bound it can be shown that $x_{\infty} = \prod X$ with respect to the relation \sqsubseteq . Moreover, it is easy to prove that by construction it holds $x_{\alpha} =_{\alpha} x_{\beta}$ and $x_{\beta} \ge x_{\alpha}$ for all $\beta < \alpha$.

Lemma 7

Let P be a program, $\alpha < \kappa$ and M_{α} be a Herbrand model of P. Let $\mathcal{M} \subseteq (M_{\alpha}]_{\alpha}$ be a nonempty set of Herbrand models of P. Then, $\prod_{\alpha} \mathcal{M}$ is also a Herbrand model of P.

Proof

Assume $\prod_{\alpha} \mathcal{M}$ is not a model. Then, there exists a clause $\mathbf{p} \leftarrow \mathbf{E}$ in \mathbf{P} and $d_i \in [\![\rho_i]\!]_D$ such that $[\![\mathbf{E}]\!](\prod_{\alpha} \mathcal{M}) d_1 \cdots d_n > (\prod_{\alpha} \mathcal{M})(\mathbf{p}) d_1 \cdots d_n$. Since for every $N \in \mathcal{M}$ we have $\prod_{\alpha} \mathcal{M} \sqsubseteq_{\alpha} N$, using Lemma 5 we conclude $[\![\mathbf{E}]\!](\prod_{\alpha} \mathcal{M}) \sqsubseteq_{\alpha} [\![\mathbf{E}]\!](N)$. Let $x = \prod_{\alpha} \{N(\mathbf{p}) d_1 \cdots d_n : N \in \mathcal{M}\}$. By definition, $x = (\prod_{\alpha} \mathcal{M})(\mathbf{p}) d_1 \cdots d_n$.

If $order(x) = \alpha$ then $x = \bigwedge \{N(\mathbf{p}) d_1 \cdots d_n : N \in \mathcal{M}\}$. If $x = T_\alpha$ then for all $N \in \mathcal{M}$ we have $N(\mathbf{p}) d_1 \cdots d_n = T_\alpha$. Moreover, $\llbracket \mathsf{E} \rrbracket (\bigcap_\alpha \mathcal{M}) d_1 \cdots d_n > T_\alpha$ and by α -monotonicity we have $\llbracket \mathsf{E} \rrbracket (N) d_1 \cdots d_n > T_\alpha$ for all $N \in \mathcal{M}$. Then, $N(\mathbf{p}) d_1 \cdots d_n < \llbracket \mathsf{E} \rrbracket (N) d_1 \cdots d_n$ and therefore N is not a model (contradiction). If $x = F_\alpha$ then there exists $N \in \mathcal{M}$ such that $N(\mathbf{p}) d_1 \cdots d_n = F_\alpha$ and since N is a model we have $\llbracket \mathsf{E} \rrbracket (N) d_1 \cdots d_n \leq F_\alpha$. But then, it follows $\llbracket \mathsf{E} \rrbracket (\bigcap_\alpha \mathcal{M}) d_1 \cdots d_n \leq F_\alpha$ and $\llbracket \mathsf{E} \rrbracket (\bigcap_\alpha \mathcal{M}) d_1 \cdots d_n \leq x$ (contradiction).

If $\operatorname{order}(x) < \alpha$ then $x = M_{\alpha}(\mathsf{p}) d_1 \cdots d_n$. If $x = T_{\beta}$ then $\llbracket \mathsf{E} \rrbracket (\bigcap_{\alpha} \mathcal{M}) d_1 \cdots d_n > T_{\beta}$ and $\llbracket \mathsf{E} \rrbracket (M_{\alpha}) d_1 \cdots d_n > T_{\beta}$. Then, we have $M_{\alpha}(\mathsf{p}) d_1 \cdots d_n < \llbracket \mathsf{E} \rrbracket (M_{\alpha})$ and thus M_{α} is not a model of P (contradiction). If $x = F_{\beta}$ then $\llbracket \mathsf{E} \rrbracket (M_{\alpha}) d_1 \cdots d_n \leq F_{\beta}$ and by α -monotonicity $\llbracket \mathsf{E} \rrbracket (\bigcap_{\alpha} \mathcal{M}) d_1 \cdots d_n \leq F_{\beta}$. Therefore, $\llbracket \mathsf{E} \rrbracket (\bigcap_{\alpha} \mathcal{M}) d_1 \cdots d_n \leq x$ (contradiction).

If $order(x) > \alpha$ then $x = T_{\alpha+1}$ and there exists model $N \in \mathcal{M}$ such that $N(\mathbf{p}) d_1 \cdots d_n < T_{\alpha}$. Moreover, we have $\llbracket \mathsf{E} \rrbracket(\bigcap_{\alpha} \mathcal{M}) d_1 \cdots d_n \ge T_{\alpha}$ and by α -monotonicity we conclude $\llbracket \mathsf{E} \rrbracket(N) d_1 \cdots d_n \ge T_{\alpha}$. But then, $\llbracket \mathsf{E} \rrbracket(N) d_1 \cdots d_n > N(\mathbf{p}) d_1 \cdots d_n$ and therefore N is not a model of P (contradiction). \Box

In the following, we will make use of the following lemma that has been shown in (Ésik and Rondogiannis 2014, Lemma 3.18):

Lemma 8

If $\alpha \leq \kappa$ is an ordinal and $(x_{\beta})_{\beta < \alpha}$ is a sequence of elements of L such that $x_{\beta} =_{\beta} x_{\gamma}$ and $x_{\beta} \leq x_{\gamma}$ $(x_{\beta} \geq x_{\gamma})$ whenever $\beta < \gamma < \alpha$, and if $x = \bigvee_{\beta < \alpha} x_{\beta}$ $(x = \bigwedge_{\beta < \alpha} x_{\beta})$, then $x_{\beta} =_{\beta} x$ holds for all $\beta < \alpha$.

Lemma 9

Let $(M_{\alpha})_{\alpha < \kappa}$ be a sequence of Herbrand models of P such that $M_{\alpha} =_{\alpha} M_{\beta}$ and $M_{\beta} \leq M_{\alpha}$ for all $\alpha < \beta < \kappa$. Then, $\bigwedge_{\alpha < \kappa} M_{\alpha}$ is also a Herbrand model of P.

Proof

Let $M_{\infty} = \bigwedge_{\alpha < \kappa} M_{\alpha}$ and assume M_{∞} is not a model of P. Then, there is a clause $\mathbf{p} \leftarrow \mathbf{E}$ and $d_i \in \llbracket \rho_i \rrbracket_D$ such that $\llbracket \mathbf{E} \rrbracket (M_{\infty}) d_1 \cdots d_n > M_{\infty}(\mathbf{p}) d_1 \cdots d_n$. We define $x_{\alpha} = M_{\alpha}(\mathbf{p}) d_1 \cdots d_n, x_{\infty} = M_{\infty}(\mathbf{p}) d_1 \cdots d_n, y_{\alpha} = \llbracket \mathbf{E} \rrbracket (M_{\alpha}) d_1 \cdots d_n$ and $y_{\infty} = \llbracket \mathbf{E} \rrbracket (M_{\infty}) d_1 \cdots d_n$ for all $\alpha < \kappa$. It follows from Lemma 8 that $M_{\infty} =_{\alpha} M_{\alpha}$ and thus $x_{\infty} =_{\alpha} x_{\alpha}$ for all $\alpha < \kappa$. Moreover, using α -monotonicity we also have $\llbracket \mathbf{E} \rrbracket (M_{\infty}) =_{\alpha} \llbracket \mathbf{E} \rrbracket (M_{\alpha})$ and thus $y_{\infty} =_{\alpha} y_{\alpha}$ for all $\alpha < \kappa$. We distinguish cases based on the value of x_{∞} .

Assume $x_{\infty} = T_{\delta}$ for some $\delta < \kappa$. It follows by assumption that $y_{\infty} > T_{\delta}$. Then, since $x_{\infty} =_{\delta} x_{\delta}$ it follows $x_{\delta} = T_{\delta}$. Moreover, since $y_{\infty} =_{\delta} y_{\delta}$ and $order(y_{\infty}) < \delta$ it follows $y_{\delta} = y_{\infty} > T_{\delta}$. But then, $y_{\delta} > x_{\delta}$ (contradiction since M_{δ} is a model by assumption).

Assume $x_{\infty} = F_{\delta}$ for some $\delta < \kappa$. Then, since $x_{\infty} =_{\delta} x_{\delta}$ it follows $x_{\delta} = F_{\delta}$. Then, since M_{δ} is a model it follows $y_{\delta} \leq x_{\delta}$ and thus $y_{\delta} \leq F_{\delta}$. But then, since $y_{\infty} =_{\delta} y_{\delta}$ it follows $y_{\delta} = y_{\infty} \leq F_{\delta}$. Therefore, $y_{\infty} \leq x_{\infty}$ that is a contradiction to our assumption that $y_{\infty} > x_{\infty}$.

Assume $x_{\infty} = 0$. Then, $y_{\infty} > x_{\infty} = 0$. Let $y_{\infty} = T_{\beta}$ for some $\beta < \kappa$. Then, since

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 $y_{\beta} =_{\beta} y_{\infty}$ it follows $y_{\beta} = T_{\beta}$. Since M_{β} is a model of P it holds $T_{\beta} = y_{\beta} \leq x_{\beta}$, that is $x_{\beta} = T_{\gamma}$ for some $\gamma \leq \beta$. Moreover, since $x_{\infty} =_{\beta} x_{\beta}$ it follows that $x_{\infty} = T_{\gamma}$ that is a contradiction to our assumption that $x_{\infty} = 0$. \Box

Theorem 2 (Model Intersection Theorem)

Let P be a program and \mathcal{M} be a nonempty set of Herbrand models of P. Then, $\prod \mathcal{M}$ is also a Herbrand model of P.

Proof

We use the construction for $\bigcap \mathcal{M}$ described in the beginning of this appendix. More specifically, we define sets $\mathcal{M}_{\alpha}, Y_{\alpha} \subseteq \mathcal{M}$ and $\mathcal{M}_{\alpha} \in \mathcal{I}_{\mathsf{P}}$. Let $Y_0 = \mathcal{M}$ and $\mathcal{M}_0 = \bigcap_0 Y_0$. For every $\alpha > 0$, let $\mathcal{M}_{\alpha} = \{M \in \mathcal{M} : \forall \beta \leq \alpha \ M =_{\alpha} \mathcal{M}_{\alpha}\}$ and $Y_{\alpha} = \bigcap_{\beta < \alpha} \mathcal{M}_{\beta};$ moreover, $\mathcal{M}_{\alpha} = \bigcap_{\alpha} Y_{\alpha}$ if Y_{α} is nonempty and $\mathcal{M}_{\alpha} = \bigwedge_{\beta < \alpha} \mathcal{M}_{\beta}$ if Y_{α} is empty. Then, $\bigcap \mathcal{M} = \bigwedge_{\alpha < \kappa} \mathcal{M}_{\alpha}$. It is easy to see that $\mathcal{M}_{\alpha} =_{\alpha} \mathcal{M}_{\beta}$ and $\mathcal{M}_{\beta} \supseteq \mathcal{M}_{\alpha}$ for all $\beta < \alpha$.

We distinguish two cases. First, consider the case when Y_{α} is nonempty for all $\alpha < \kappa$. Then, $M_{\alpha} = \prod_{\alpha} Y_{\alpha}$ and by Lemma 7 it follows that M_{α} is a model of P. Moreover, by Lemma 9 we get that $M_{\infty} = \bigwedge_{\alpha < \kappa} M_{\alpha}$ is also a model of P.

Consider now the case that there exists a least ordinal $\delta < \kappa$ such that Y_{δ} is empty. It holds (see (Ésik and Rondogiannis 2014)) that $M_{\infty} = \bigwedge_{\alpha < \delta} M_{\delta}$. Suppose M_{∞} is not a model of P. Then, there is a clause $\mathbf{p} \leftarrow \mathbf{E}$, a Herbrand state s and $d_i \in [\![\rho_i]\!]_D$ such that $[\![\mathbf{E}]\!](M_{\infty}) d_1 \cdots d_n > M_{\infty}(\mathbf{p}) d_1 \cdots d_n$. We define $x_{\alpha} = M_{\alpha}(\mathbf{p}) d_1 \cdots d_n$, $x_{\infty} = M_{\infty}(\mathbf{p}) d_1 \cdots d_n$, $y_{\alpha} = [\![\mathbf{E}]\!](M_{\alpha}) d_1 \cdots d_n$, and $y_{\infty} = [\![\mathbf{E}]\!](M_{\infty}) d_1 \cdots d_n$ for all $\beta \leq \alpha$. We distinguish cases based on the value of x_{∞} .

Assume $x_{\infty} = T_{\beta}$ for some $\beta < \delta$. It follows by assumption that $y_{\infty} > x_{\infty} = T_{\beta}$. Then, by Lemma 8 it holds that $M_{\infty} =_{\beta} M_{\beta}$ and we get $x_{\infty} =_{\beta} x_{\beta}$ and therefore $x_{\beta} = T_{\beta}$. Moreover, by α -monotonicity we get $[\![\mathsf{E}]\!](M_{\infty}) d_1 \cdots d_n =_{\beta} [\![\mathsf{E}]\!](M_{\beta}) d_1 \cdots d_n$ and it follows that $y_{\infty} =_{\beta} y_{\beta}$. Moreover, since $y_{\infty} > T_{\beta}$ it follows $y_{\beta} = y_{\infty} > T_{\beta}$ and $y_{\beta} > x_{\beta}$. Since Y_{β} is not empty by assumption we have that $M_{\beta} = \prod_{\beta} Y_{\beta}$ and by Lemma 7 we get that M_{β} is a model of P (contradiction since $y_{\beta} > x_{\beta}$).

Assume $x_{\infty} = F_{\beta}$ for some $\beta < \delta$. Then, by Lemma 8 it holds $M_{\infty} =_{\beta} M_{\beta}$ and therefore $x_{\infty} =_{\beta} x_{\beta}$. It follows $x_{\beta} = F_{\beta}$. Moreover, since Y_{β} is nonempty by assumption and by Lemma 7 it follows that $M_{\beta} = \prod_{\beta} Y_{\beta}$ is a model of P and thus $y_{\beta} \le x_{\beta} = F_{\beta}$. By α -monotonicity we get $[\![E]\!](M_{\infty}) =_{\beta} [\![E]\!](M_{\beta})$ and therefore $y_{\infty} =_{\beta} y_{\beta} \le F_{\beta}$. It follows $y_{\infty} \le F_{\beta} = x_{\infty}$ (contradiction to the initial assumption $y_{\infty} > x_{\infty}$).

Assume $x_{\infty} = T_{\delta}$. By assumption we have $y_{\infty} > x_{\infty} = T_{\delta}$. Then, let $y_{\infty} = T_{\gamma}$ for some $\gamma < \delta$. By Lemma 8 it holds $M_{\infty} =_{\gamma} M_{\gamma}$ and by α -monotonicity it follows $\llbracket E \rrbracket (M_{\infty}) =_{\gamma} \llbracket E \rrbracket (M_{\gamma})$ and thus $y_{\infty} =_{\gamma} y_{\gamma}$. It follows that $y_{\gamma} = T_{\gamma}$. Moreover, since $\gamma < \delta$ we know by assumption that Y_{γ} is nonempty and therefore $M_{\gamma} = \prod Y_{\gamma}$ and by Lemma 7 M_{γ} is a model of P. It follows $T_{\gamma} = y_{\gamma} \leq x_{\gamma}$, that is, $x_{\gamma} = T_{\beta}$ for some $\beta \leq \gamma < \delta$. Moreover, since $x_{\infty} =_{\gamma} x_{\gamma}$ it follows $x_{\infty} = T_{\beta}$ that is a contradiction (since by assumption $x_{\infty} = T_{\delta}$).

Assume $x_{\infty} = F_{\delta}$. This case is not possible. Recall that Y_{α} is not empty for all $\alpha < \delta$ and thus $M_{\alpha} = \prod Y_{\alpha}$. By the definition of \prod_{α} we observe that either $\prod_{\alpha} Y_{\alpha} \leq F_{\alpha}$ or $\prod_{\alpha} Y_{\alpha} \geq T_{\alpha+1}$. Then, since $M_{\infty} = \bigwedge_{\alpha < \delta} M_{\alpha}$ it is not possible to have $x_{\infty} = F_{\delta}$.

Assume $x_{\infty} = 0$. This case does not arise. Again, Y_{α} is not empty for all $\alpha < \delta$ and

thus $M_{\alpha} = \prod_{\alpha} Y_{\alpha}$. Moreover, by definition of $\prod_{\alpha}, x_{\alpha} \neq 0$ for all $\alpha < \delta$. Moreover, since $M_{\infty} = \bigwedge_{\alpha < \delta} M_{\alpha}$ and since $\delta < \kappa$ it follows that the limit can be at most T_{δ} . \Box

Appendix D Proofs of Lemmas 6, 7 and Theorem 3

$Lemma \ 6$

Let P be a program. For every predicate constant $\mathbf{p}: \pi$ in P and $I \in \mathcal{I}_{\mathbf{P}}, T_{P}(I)(\mathbf{p}) \in [\![\pi]\!]_{U_{\mathbf{P}}}$.

Proof

It follows from the fact that $\llbracket \pi \rrbracket_{U_{\mathsf{P}}}$ is a complete lattice (Lemma 2). \Box

Lemma 7

Let P be a program. Then, T_{P} is α -monotonic for all $\alpha < \kappa$.

Proof

Follows directly from Lemma 5 and Proposition 1. \Box

Lemma 10

Let P be a program. Then, $M \in \mathcal{I}_{\mathsf{P}}$ is a model of P if and only if $T_{\mathsf{P}}(M) \leq_{\mathcal{I}_{\mathsf{P}}} M$.

Proof

An interpretation $I \in \mathcal{I}_{\mathsf{P}}$ is a model of P iff $\llbracket \mathsf{E} \rrbracket(I) \leq_{\pi} I(\mathsf{p})$ for all clauses $\mathsf{p} \leftarrow_{\pi} \mathsf{E}$ in P iff $\bigvee_{(\mathsf{p} \leftarrow \mathsf{E}) \in \mathsf{P}} \llbracket \mathsf{E} \rrbracket(I) \leq_{\mathcal{I}_{\mathsf{P}}} I(\mathsf{p})$ iff $T_{\mathsf{P}}(I) \leq_{\mathcal{I}_{\mathsf{P}}} I$. \Box

Proposition 11

Let D be a nonempty set, π be a predicate type and $x, y \in [\![\pi]\!]_D$. If $x \leq_{\pi} y$ and $x =_{\beta} y$ for all $\beta < \alpha$ then $x \sqsubseteq_{\alpha} y$.

Proof

The proof is by structural induction on π .

Induction Basis: If $x =_{\beta} y$ for all $\beta < \alpha$ then either x = y or $order(x), order(y) \ge \alpha$. If x = y then $x \sqsubseteq_{\alpha} y$. Suppose $x \ne y$. If $order(x), order(y) > \alpha$ then $x =_{\alpha} y$. If $x = F_{\alpha}$ then clearly $x \sqsubseteq_{\alpha} y$. If $x = T_{\alpha}$ then $T_{\alpha} \le y$ and therefore $y = T_{\alpha}$. The case analysis for y is similar.

Induction Step: Assume that the statement holds for π . Let $f, g \in \llbracket \rho \to \pi \rrbracket_D$ and $\alpha < \kappa$. For all $x \in \llbracket \rho \rrbracket_D$ and $\beta < \alpha$, $f(x) \le g(x)$ and $f(x) =_{\beta} g(x)$. It follows that $f(x) \sqsubseteq_{\alpha} g(x)$. Therefore, $f \sqsubseteq_{\alpha} g$. \Box

Proposition 12

Let P be a program and I, J be Herbrand interpretations of P. If $I \leq_{\mathcal{I}_{\mathsf{P}}} J$ and $I =_{\beta} J$ for all $\beta < \alpha$ then $I \sqsubseteq_{\alpha} J$.

Proof

Let $I, J \in \mathcal{I}_{\mathsf{P}}$ and $\alpha < \kappa$. For all predicate constants p and $\beta < \alpha$, $I(\mathsf{p}) \leq J(\mathsf{p})$ and $I(\mathsf{p}) =_{\beta} J(\mathsf{p})$. It follows by Proposition 11 that $I(\mathsf{p}) \sqsubseteq_{\alpha} J(\mathsf{p})$ and therefore, $I \sqsubseteq_{\alpha} J$. \Box

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Lemma 13 Let P be a program. If M is a model of P then $T_{\mathsf{P}}(M) \sqsubseteq M$.

Proof

It follows from Lemma 10 that if M is a Herbrand model of P then $T_{\mathsf{P}}(M) \leq_{\mathcal{I}_{\mathsf{P}}} M$. If $T_{\mathsf{P}}(M) = M$ then the statement is immediate. Suppose $T_{\mathsf{P}}(M) <_{\mathcal{I}_{\mathsf{P}}} M$ and let α denote the least ordinal such that $T_{\mathsf{P}}(M) =_{\alpha} M$ does not hold. Then, $T_{\mathsf{P}}(M) =_{\beta} M$ for all $\beta < \alpha$. Since $T_{\mathsf{P}}(M) <_{\mathcal{I}_{\mathsf{P}}} M$, by Proposition 12 it follows that $T_{\mathsf{P}}(M) \sqsubseteq_{\alpha} M$. Since $T_{\mathsf{P}}(M) =_{\alpha} M$ does not hold, it follows that $T_{\mathsf{P}}(M) \sqsubset_{\alpha} M$. Therefore $T_{\mathsf{P}}(M) \sqsubseteq M$. \Box

Theorem 3 (Least Fixed Point Theorem)

Let P be a program and let \mathcal{M} be the set of all its Herbrand models. Then, T_{P} has a least fixed point M_{P} . Moreover, $M_{\mathsf{P}} = \prod \mathcal{M}$.

Proof

It follows from Lemma 7 and Theorem 1 that T_{P} has a least pre-fixed point with respect to \sqsubseteq that is also a least fixed point. Let M_{P} be that least fixed point of T_{P} , i.e., $T_{\mathsf{P}}(M_{\mathsf{P}}) = M_{\mathsf{P}}$. It is clear from Lemma 10 that M_{P} is a model of P , i.e., $M_{\mathsf{P}} \in \mathcal{M}$. Then, it follows $\sqcap \mathcal{M} \sqsubseteq M_{\mathsf{P}}$. Moreover, from Theorem 2 it is implied that $\sqcap \mathcal{M}$ is a model and thus from Lemma 13, $\sqcap \mathcal{M}$ is a pre-fixed point of T_{P} with respect to \sqsubseteq . Since M_{P} is the least pre-fixed point of P , $M_{\mathsf{P}} \sqsubseteq \sqcap \mathcal{M}$ and thus $M_{\mathsf{P}} = \sqcap \mathcal{M}$. \Box