# PRODUCTS OF 'TRANSITIVE' MODAL LOGICS

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Abstract. We solve a major open problem concerning algorithmic properties of products of 'transitive' modal logics by showing that products and commutators of such standard logics as K4, S4, S4.1, K4.3, GL, or Grz are undecidable and do not have the finite model property. More generally, we prove that no Kripke complete extension of the commutator [K4, K4] with product frames of arbitrary finite or infinite depth (with respect to both accessibility relations) can be decidable. In particular, if  $C_1$  and  $C_2$  are classes of transitive frames such that their depth cannot be bounded by any fixed  $n < \omega$ , then the logic of the class  $\{\mathfrak{F}_1 \times \mathfrak{F}_2 \mid \mathfrak{F}_1 \in C_1, \quad \mathfrak{F}_2 \in C_2\}$  is undecidable. (On the contrary, the product of, say, K4 and the logic of all transitive Kripke frames of depth  $\leq n$ , for some fixed  $n < \omega$ , is decidable.) The complexity of these undecidable logics ranges from r.e. to co-r.e. and  $\Pi_1^1$ -complete. As a consequence, we give the first known examples of Kripke incomplete commutators of Kripke complete logics.

§1. Introduction. Products of modal (in particular, temporal, spatial, epistemic, description, etc.) logics—or, more generally, multi-modal languages interpreted in various product-like structures—are very natural and clear formalisms arising in both pure logic and numerous applications; see, e.g., [29, 8, 3, 30, 12, 1, 6, 38]. For example, dynamic topological logics of [2, 24, 25, 7] or spatio-temporal logics of [38, 15] are interpreted in structures of the form  $(T, <) \times (W, R)$  where (T, <) models the flow of time (say,  $(\omega, <)$ ) and (W, R) is a quasi-order (a frame for S4) representing the topological space, with the S4-box being understood as the interior operator over this space. By interpreting W as a domain of objects whose properties may change over time, one can also use such product frames as models for (fragments of) first-order temporal and modal logics, temporal data or knowledge bases.

Introduced in the 1970s [32, 33], products of modal logics have been intensively studied over the last decade; for a comprehensive exposition and further references see [11]. The landscape of the obtained results that are relevant to the decision problem for these logics can be briefly outlined as follows:

- 1. The product of finitely many logics, whose Kripke frames are definable by recursive sets of first-order sentences, is recursively enumerable [12].
- 2. Products of two standard logics, where at least one component logic is determined by a class of frames of finite bounded depth (like **S5**), are usually decidable. This condition can be considerably weakened: product logics are often decidable when, in order to check satisfiability of a formula

© 0000, Association for Symbolic Logic 0022-4812/00/0000-0000/\$00.00  $\varphi$ , it is enough to consider only those product frames where the depth of one of the components is bounded by some finite number which can be effectively computed from  $\varphi$ . This result covers multi-modal **K** and **S5** as well as products with tense extensions of multi-modal **K** or temporal logics of metric spaces [12, 13, 11, 30, 22].

- 3. Products of two 'linear transitive' logics are undecidable whenever the depth of frames for both component logics cannot be bounded by any fixed  $n < \omega$ ; examples are products of **K4.3**, **S4.3**, **GL.3** or  $\text{Log}(\omega, <)$  (the logic of the frame  $(\omega, <)$ ) [28, 31, 35].
- 4. Products of more than two modal logics are usually undecidable. In fact, no logic between  $\mathbf{K} \times \mathbf{K} \times \mathbf{K}$  and  $\mathbf{S5} \times \mathbf{S5} \times \mathbf{S5}$  is decidable [20].

Thus, the main gap in our knowledge about the decision problem for product logics is the computational behaviour of products of two 'transitive' logics whose 'depth' is not bounded by any fixed  $n < \omega$  and at least one component logic has *branching* frames. Many natural and useful logics, such as  $\mathbf{S4} \times \mathbf{S4}$  and  $\mathbf{S4.3} \times \mathbf{S4}$ , belong to this group. Apart from item 3 above, the only known result in this direction concerns products with  $\log(\omega, <)$ . Namely, [11, Theorem 7.24] showed that the product logics  $\log(\omega, <) \times \mathbf{K4}$  and  $\log(\omega, <) \times \mathbf{S4}$  are not decidable. However, that proof was rather tailor-made for this special case. On the one hand, it heavily used the linearity and discreteness of  $(\omega, <)$ . On the other hand, the proof reduced the undecidable but recursively enumerable Post's correspondence problem to the satisfiability problem for the logics in question. Since products like  $\mathbf{K4} \times \mathbf{K4}$  or  $\mathbf{S4.3} \times \mathbf{S4}$  are recursively enumerable by item 1 above, there was no hope to 'simply extend the proof' to these cases.

In this paper, we introduce a novel technique for dealing with products of logics with transitive branching frames. Our main new result is that all products—and quite often even the commutators—of two Kripke complete modal logics with transitive frames of arbitrary finite or infinite depth are undecidable, in many cases these products are not axiomatisable and do not enjoy the (abstract) finite model property, and sometimes they are even  $\Pi_1^1$ -hard. Precise formulations are given in Section 3. These results solve a number of open problems from [12, 27, 6, 11].

To a certain extent, the obtained results are optimal. For example, the product of, say, **K4** and the logic of all transitive Kripke frames of depth  $\leq n$ , for some fixed  $n < \omega$ , is decidable. This can be proved using the method of quasi-models similarly to [11, Theorem 6.10].

Modal logic is usually praised for being reasonably expressive and yet computationally manageable. Although the series of 'negative' results from the 1970– 1980s produced a zoo of 'monstrous' modal logics for any taste (see, e.g., [5]), basically all of those 'monsters' were *artificial*. The *standard*, *natural* modal logics are reasonably simple. The results of this paper show that *simple and natural combinations* of standard modal logics can be extremely complex. For example, the *undecidable* product logic  $\mathbf{K4} \times \mathbf{K4}$  is defined syntactically by the

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axioms of classical propositional logic, the modal axioms

$\Box(p \to q) \to (\Box p \to \Box q)$	$\square(p \to q) \to (\square p \to \square q)$
$\Box p \to \Box \Box p$	$\Box p \to \Box \Box p$
$\Diamond \Box p \to \Box \Diamond p$	$\Diamond \Diamond p \leftrightarrow \Diamond \Diamond p$

and the inference rules modus ponens, substitution and necessitation  $\varphi/\Box\varphi$  and  $\varphi/\Box\varphi$ . Its semantical definition is equally natural and transparent (see below for details).

As a 'by-product,' we also obtain natural *Kripke incomplete* logics, such as the logic [K4, GL.3] which can be obtained by adding to  $K4 \times K4$  the well-known axioms

$$\square(\square p \to p) \to \square p \qquad \qquad \square(p \land \square p \to q) \lor \square(q \land \square q \to p).$$

The structure of the paper is as follows. Section 2 provides all the relevant definitions. Section 3 lists the obtained results. The proofs are given in Sections 4 and 5. Roughly, the scheme is as follows. First, in Section 4, we present a formula  $\varphi_{\infty}$  which 'forces' the existence of ' $n \times m$ -rectangles,' for all  $n, m < \omega$ , in any frame for  $\mathbf{K4} \times \mathbf{K4}$ . Then, in Section 5.1, we use these rectangles to encode points of the  $\omega \times \omega$ -grid, a kind of universal structure where one can represent one's favourite undecidable master problem, be it the (non)halting problem for Turing or register machines, a tiling (or domino) problem, or Post's correspondence problem. In this paper we obtain our undecidability results using Turing machines (encoded in Section 5.2) and tilings (encoded in Section 5.3). Finally, in Section 6 we discuss the obtained results and future directions of research.

§2. Products and commutators. Given unimodal Kripke frames  $\mathfrak{F}_1 = (W_1, R_1)$  and  $\mathfrak{F}_2 = (W_2, R_2)$ , their *product* is defined to be the bimodal frame

$$\mathfrak{F}_1 \times \mathfrak{F}_2 = (W_1 \times W_2, R_h, R_v)_2$$

where  $W_1 \times W_2$  is the Cartesian product of  $W_1$  and  $W_2$  and, for all  $u, u' \in W_1$ ,  $v, v' \in W_2$ ,

$$\begin{aligned} &(u,v)R_h(u',v') \quad \text{iff} \quad uR_1u' \text{ and } v = v', \\ &(u,v)R_v(u',v') \quad \text{iff} \quad vR_2v' \text{ and } u = u'. \end{aligned}$$

Bimodal frames of this form will be called *product frames* throughout. Let  $L_1$  be a normal (uni)modal logic in the language with the box  $\square$  and the diamond  $\diamondsuit$ . Let  $L_2$  be a normal (uni)modal logic in the language with the box  $\square$  and the diamond  $\diamondsuit$ . Assume also that both  $L_1$  and  $L_2$  are Kripke complete. Then the product of the logics  $L_1$  and  $L_2$  is the (Kripke complete) bimodal logic  $L_1 \times L_2$  in the language  $\mathcal{ML}_2$  with the boxes  $\square$ ,  $\square$  and the diamonds  $\diamondsuit$ ,  $\diamondsuit$  which is characterised by the class of product frames  $\mathfrak{F}_1 \times \mathfrak{F}_2$ , where  $\mathfrak{F}_i$  is a frame for  $L_i$ , i = 1, 2. (Here we assume that  $\square$  and  $\diamondsuit$  are interpreted by  $R_h$ , while  $\square$  and  $\diamondsuit$  are interpreted by  $R_v$ .)

A good starting point in understanding the behaviour of product logics is to find basic principles that hold for every product frame  $(W_1 \times W_2, R_h, R_v)$ :

- left commutativity:  $\forall x \forall y \forall z (x R_v y \land y R_h z \rightarrow \exists u (x R_h u \land u R_v z)),$
- right commutativity:  $\forall x \forall y \forall z (xR_h y \land yR_v z \rightarrow \exists u (xR_v u \land uR_h z)),$
- Church-Rosser property:  $\forall x \forall y \forall z (xR_v y \land xR_h z \rightarrow \exists u (yR_h u \land zR_v u)).$

These properties can also be expressed by the  $\mathcal{ML}_2$ -formulas

$$\Diamond \Diamond p \to \Diamond \Diamond p, \qquad \Diamond \Diamond p \to \Diamond \Diamond p, \qquad \Diamond \Box p \to \Box \Diamond p. \tag{1}$$

Given Kripke complete unimodal logics  $L_1$  and  $L_2$ , their commutator  $[L_1, L_2]$ is the smallest normal modal logic in the language  $\mathcal{ML}_2$  which contains  $L_1, L_2$ and the axioms (1).

Clearly, we always have  $[L_1, L_2] \subseteq L_1 \times L_2$ . However, sometimes more information can be drawn. First, since the axioms in (1) are Sahlqvist formulas, the commutator of two canonical logics is always canonical [12], and so Kripke complete (like, e.g., [**K4**, **K4**] and [**K4.3**, **S4**]). As we will see later on in this paper, not all commutators are Kripke complete; examples are [**K4**, **GL.3**] and [**GL**, **Grz.3**] (see Corollary 4.2 below). Second, using the Kripke completeness of the commutators, it is shown in [12, 11] that for certain pairs of logics, their commutators and products actually coincide: for example,

$$[\mathbf{K4}, \mathbf{K4}] = \mathbf{K4} \times \mathbf{K4}$$
 and  $[\mathbf{S4}, \mathbf{S4}] = \mathbf{S4} \times \mathbf{S4}$ .

On the other hand, the Kripke complete [K4.3, K4] does not coincide with  $K4.3 \times K4$ ; see [11, Theorem 5.15].

Although product logics  $L_1 \times L_2$  are Kripke complete by definition, there can be (and, in general, there are) other, *non-product*, frames for  $L_1 \times L_2$ . This gives rise to two different types of the finite model property. As usual, a bimodal logic L (in particular, a product logic  $L_1 \times L_2$ ) is said to have the (*abstract*) finite model property (fmp, for short) if, for every  $\mathcal{ML}_2$ -formula  $\varphi \notin L$ , there is a finite frame  $\mathfrak{F}$  for L such that  $\mathfrak{F} \not\models \varphi$ . (By a standard argument, this is equivalent to saying that  $\mathfrak{M} \not\models \varphi$  for some finite model  $\mathfrak{M}$  for L; see, e.g., [5].) And we say that  $L_1 \times L_2$  has the product finite model property (product fmp, for short) if, for every  $\mathcal{ML}_2$ -formula  $\varphi \notin L_1 \times L_2$ , there is a finite product frame  $\mathfrak{F}$  for  $L_1 \times L_2$ such that  $\mathfrak{F} \not\models \varphi$ .

Clearly, the product fmp implies the fmp. Examples of product logics having the product fmp (and so the fmp) are  $\mathbf{K} \times \mathbf{K}$ ,  $\mathbf{K} \times \mathbf{S5}$ , and  $\mathbf{S5} \times \mathbf{S5}$  (see [11] and references therein). On the other hand, there are product logics, such as  $\mathbf{K4} \times \mathbf{S5}$  and  $\mathbf{S4} \times \mathbf{K}$ , that do enjoy the (abstract) fmp [12, 34], but lack the product fmp [11]. In general, it is well known that many product logics with at least one 'transitive' (but not 'symmetric') component do not have the product fmp (see, e.g., [11, Theorems 5.32, 5.33, and 7.10]). A simple  $\mathcal{ML}_2$ -formula that can be used to show that many such logics do not have the product fmp is as follows:

$$\Box^+ \diamondsuit p \land \Box^+ \Box (p \to \diamondsuit \Box^+ \neg p),$$

where  $\Box^+\psi$  abbreviates  $\psi \wedge \Box \psi$ . Note that this formula (as well as the others known so far) is satisfiable in appropriate finite (in fact, very small) non-product frames for the logics in question.

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§3. Main results. From now on we only consider products and commutators of 'transitive' (uni)modal logics, that is, normal extensions of K4. In other words, we deal with extensions of the bimodal logic  $[K4, K4] = K4 \times K4$ . In this section we list the main results of the paper and illustrate them by drawing some consequences. The proofs are provided in Sections 4 and 5.

Given a transitive frame  $\mathfrak{F} = (W, R)$ , a point  $x \in W$  is said to be of depth $n < \omega$  in  $\mathfrak{F}$  if there is a path  $x = x_0 R x_1 R \ldots R x_n$  of points from distinct clusters<sup>1</sup> in  $\mathfrak{F}$  (that is,  $x_{i+1} R x_i$  does not hold for any i < n) and there is no such path of greater length. If for every  $n < \omega$  there is a path of n points from distinct clusters starting from x, then we say that x is of *infinite depth*, or x is of *depth*  $\infty$ . The *depth of*  $\mathfrak{F}$  is defined to be the supremum of the depths of its points (with  $n < \infty$  for all  $n < \omega$ ). For instance,  $\mathfrak{F}$  is of infinite depth if it contains points of arbitrary finite depth. By the *depth* of a bimodal frame  $(W, R_1, R_2)$ with transitive  $R_1, R_2$  we understand the minimal depth of  $(W, R_1)$  and  $(W, R_2)$ .

Given classes  $C_1$  and  $C_2$  of frames, we let

$$\mathcal{C}_1 \times \mathcal{C}_2 = \{\mathfrak{F}_1 \times \mathfrak{F}_2 \mid \mathfrak{F}_1 \in \mathcal{C}_1, \mathfrak{F}_2 \in \mathcal{C}_2\}.$$

Denote by  $\text{Log}(\mathcal{C})$  the normal modal logic of a class  $\mathcal{C}$  of frames. If  $\mathcal{C}$  consists of a single frame  $\mathfrak{F}$  then we write  $\text{Log}\mathfrak{F}$  instead of  $\text{Log}({\mathfrak{F}})$ . Recall that a logic L is *Kripke complete* if  $L = \text{Log}(\mathcal{C})$  for some class  $\mathcal{C}$  of frames.

The main result of this paper is the following:

THEOREM 1. Let  $C_1$  and  $C_2$  be classes of transitive frames both containing frames of arbitrarily large finite or infinite depth. Then  $Log(C_1 \times C_2)$  is undecidable.

More generally, if L is any Kripke complete bimodal logic containing [K4, K4]and having product frames of arbitrarily large finite or infinite depth, then L is undecidable.

We obtain this theorem as a consequence of more general Theorems 2 and 3 below. To formulate them, we require some terminology. We remind the reader that a bimodal frame  $(W, R_1, R_2)$  is called *rooted* if there exists  $r \in W$  such that  $W = \{u \in W \mid r(R_1 \cup R_2)^*u\}$ , where  $R^*$  denotes the reflexive and transitive closure of R. Fix some propositional variables h and v. Given a Kripke model  $\mathfrak{M}$  based on  $\mathfrak{F} = (W, R_1, R_2)$ , define new relations  $\overline{R}_1^{\mathfrak{M}}$  and  $\overline{R}_2^{\mathfrak{M}}$  by taking, for all  $x, y \in W$ ,

$$\begin{aligned} x\bar{R}_{1}^{\mathfrak{M}}y & \text{iff} \quad \exists z \in W \ \left[ xR_{1}z \text{ and } \left( (\mathfrak{M},x) \models h \iff (\mathfrak{M},z) \models \neg h \right) & (2) \\ & \text{and } (\text{either } z = y \text{ or } zR_{1}y) \right], \\ x\bar{R}_{2}^{\mathfrak{M}}y & \text{iff} \quad \exists z \in W \ \left[ xR_{2}z \text{ and } \left( (\mathfrak{M},x) \models v \iff (\mathfrak{M},z) \models \neg v \right) & (3) \right] \end{aligned}$$

and (either z = y or  $zR_2y$ )].

In other words,  $x\bar{R}_1^{\mathfrak{M}}y$  iff  $xR_1y$  and either x, y are of different 'horizontal colours' in the sense that h is true in precisely one of them, or x, y are of the same hcolour (i.e.,  $x \models h$  iff  $y \models h$ ), but there is a point z of different h-colour such that  $xR_1zR_1y$ . Clearly, we always have  $\bar{R}_i \subseteq R_i$  (i = 1, 2).

<sup>&</sup>lt;sup>1</sup>A set  $X \subseteq W$  is called a *cluster* in  $\mathfrak{F}$  if  $X = \{x\} \cup \{y \in W \mid xRy \text{ and } yRx\}$  for some  $x \in W$ .

For every point  $x \in W$ , define its *horizontal* and *vertical ranks*  $hr^{\mathfrak{M}}(x)$  and  $vr^{\mathfrak{M}}(x)$  in  $\mathfrak{M}$  as follows:

$$hr^{\mathfrak{M}}(x) = \begin{cases} n, & \text{if the length of the longest } \bar{R}_{1}^{\mathfrak{M}}\text{-path} \\ & \text{starting from } x \text{ is } n < \omega, \\ \infty, & \text{otherwise,} \end{cases}$$
(4)  
$$vr^{\mathfrak{M}}(x) = \begin{cases} n, & \text{if the length of the longest } \bar{R}_{2}^{\mathfrak{M}}\text{-path} \\ & \text{starting from } x \text{ is } n < \omega, \\ \infty, & \text{otherwise.} \end{cases}$$
(5)

Note that, say,  $hr^{\mathfrak{M}}(x)$  is not the same as the depth of x in the frame  $(W, \bar{R}_1^{\mathfrak{M}})$ . For example, if  $xR_1y$ ,  $yR_1x$  and x, y are of different h-colours then  $x\bar{R}_1^{\mathfrak{M}}x$  and  $hr^{\mathfrak{M}}(x) = \infty$ .

For our constructions in Sections 4 and 5, points of *finite* horizontal and vertical ranks will be of particular importance. For  $k < \omega$ , we call a rooted bimodal frame  $\mathfrak{F} = (W, R_1, R_2)$  for [**K4**, **K4**] a *k*-chessboard if there is a model  $\mathfrak{M}$  based on  $\mathfrak{F}$  and such that the following conditions are satisfied:

- (cb1) for all  $x, y \in W$  with  $xR_1y$ ,  $(\mathfrak{M}, x) \models v$  iff  $(\mathfrak{M}, y) \models v$ ;
- (cb2) for all  $x, y \in W$  with  $xR_2y$ ,  $(\mathfrak{M}, x) \models h$  iff  $(\mathfrak{M}, y) \models h$ ; and
- (cb3) there is  $x \in W$  such that  $hr^{\mathfrak{M}}(x) = vr^{\mathfrak{M}}(x) = k$ .

Clearly, if  $\mathfrak{F}$  is a *k*-chessboard then it is an *n*-chessboard for any n < k. Observe that the product of any two rooted transitive frames of depths at least *k* is always a *k*-chessboard. Further, it is not hard to see that for any model  $\mathfrak{M}$  based on a rooted frame for [**K4**, **K4**] that satisfies (**cb1**) and (**cb2**), ( $W, \bar{R}_1^{\mathfrak{M}}, \bar{R}_2^{\mathfrak{M}}$ ) is a (not necessarily rooted) frame for [**K4**, **K4**], that is,

both 
$$\bar{R}_1^{\mathfrak{M}}$$
 and  $\bar{R}_2^{\mathfrak{M}}$  are transitive, (tran)

$$\bar{R}_1^{\mathfrak{M}}$$
 and  $\bar{R}_2^{\mathfrak{M}}$  commute, and (com)

$$\bar{R}_1^{\mathfrak{M}}$$
 and  $\bar{R}_2^{\mathfrak{M}}$  are Church–Rosser. (chro)

A rooted frame  $\mathfrak{F}$  for [**K4**, **K4**] is called an  $\infty$ -chessboard if there is an  $\mathfrak{M}$  based on  $\mathfrak{F}$  which satisfies (**cb1**), (**cb2**) and contains points  $x_k$  with  $hr^{\mathfrak{M}}(x_k) = vr^{\mathfrak{M}}(x_k) = k$  for every  $k < \omega$ . Clearly, an  $\infty$ -chessboard is a k-chessboard, for every  $k < \omega$ , and

an 
$$\infty$$
-chessboard is always infinite. (6)

Typical examples of  $\infty$ -chessboards are products of transitive frames where each component is

- either a frame containing an infinite descending chain with a root, say,  $(\{\infty\} \cup \omega, >)$  or  $(\{\infty\} \cup \mathbb{Z}, >)$ ;
- or a frame containing the infinite *n*-ary tree for some  $n \ge 2$  as a subframe;
- or an infinite 'xmas tree' with arbitrarily long finite branches (that is, an  $\omega$ -type ascending chain where a branch of length n starts at point n, for every  $n < \omega$ ).

(For more details see the proof of Corollary 4.1 in Section 5.) Note, however, that a product of transitive frames of infinite depth is not necessarily an

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 $\infty$ -chessboard. For instance, it is not hard to see that if one of the components is

• an infinite frame of finite width (that is, without antichains of more than n points, for some fixed  $n < \omega$ ) containing no infinite descending chain (in particular, the infinite ascending chain  $(\omega, <)$ ),

then the product is *not* an  $\infty$ -chessboard. As we will see in Section 4, there is a formula that is satisfiable in precisely those frames for  $[\mathbf{K4}, \mathbf{K4}]$  that are  $\infty$ -chessboards.

THEOREM 2. Let L be any bimodal logic containing [K4, K4] and having an  $\infty$ -chessboard among its frames. Then L

(i) does not have the (abstract) fmp, and

(ii) is undecidable.

Observe that Theorem 2 does not require L to be Kripke complete.

THEOREM 3. Let C be a class of frames for [K4, K4] with the following properties:

- it contains no  $\infty$ -chessboard;
- it contains a k-chessboard for every  $k < \omega$ .

Then  $Log(\mathcal{C})$  is not recursively enumerable.

Clearly, Theorems 2 and 3 together imply Theorem 1. It follows from Theorem 3 that if classes  $C_1$  or  $C_2$  contain only finite transitive frames of arbitrarily large finite depth then  $\text{Log}(C_1 \times C_2)$  is not recursively enumerable. Here is a consequence of Theorem 2 which involves logics from the standard nomenclature (see, e.g., [5] for their syntax and semantics):

COROLLARY 3.1. Let  $L_1$  and  $L_2$  be any logics from the list

K4, K4.1, K4.2, K4.3, S4, S4.1, S4.2, S4.3,

**GL**, **GL.3**, **Grz**, **Grz**.3,  $Log(\omega, <)$ ,  $Log(\omega, \leq)$ .

Then both  $[L_1, L_2]$  and  $L_1 \times L_2$  are undecidable and lack the (abstract) fmp.

In some cases, we can even say a bit more. We remind the reader that **K4.3** is the logic of all transitive frames (W, R) that are *weakly connected*:

 $\forall x, y, z \in W \ (xRy \land xRz \to y = z \lor yRz \lor zRy).$ 

Note that, according to [9], all normal unimodal logics containing **K4.3** are Kripke complete, and by [40], those of them that are finitely axiomatisable are decidable, but do not necessarily have the fmp.

Now consider the logic **DisK4.3** determined by all Kripke frames for **K4.3** which do not contain subframes that can be p-morphically mapped onto a twoelement cluster followed by a reflexive point  $\textcircled{}{2}$   $\rightarrow 0$  or a two-element cluster followed by an irreflexive point  $\textcircled{}{2}$   $\rightarrow 0$ . In other words, a frame (W, R) for **K4.3** is a frame for **DisK4.3** iff it satisfies the following aspect of *discreteness*:

> there are no points  $x_0, x_1, \dots, x_n, \dots, x_\infty$  in W such that  $x_0 R x_1 R x_2 R \dots R x_n R \dots R x_\infty,$  (7)  $x_i \neq x_{i+1}$  and  $\neg (x_\infty R x_i)$  for all  $i < \omega$ .

The logic **DisK4.3** can be axiomatised by adding to **K4.3** the (subframe) canonical formulas  $\alpha(\textcircled{2}\rightarrow \bullet)$  and  $\alpha(\textcircled{2}\rightarrow \circ)$  or, which is the same, the corresponding Fine's subframe formulas (for details see [10, 39, 5]).

A number of important 'linear' modal logics are extensions of **DisK4.3**, for example,  $\text{Log}(\omega, <)$ ,  $\text{Log}(\omega, \leq)$ , **GL.3**, and **Grz.3**, where **GL.3** and **Grz.3** are the logics of Noetherian irreflexive and reflexive linear orders, respectively. We remind the reader that a frame (W, R) is *Noetherian* if it contains no infinite ascending chains  $x_0Rx_1Rx_2R...$  where  $x_i \neq x_{i+1}$ . It is not hard to see that  $\text{Log}(\omega, \leq) \subseteq \text{Grz.3}$ . It should also be noted that each of the logics **DisK4.3**,  $\text{Log}(\omega, <)$ ,  $\text{Log}(\omega, \leq)$ , **GL.3**, and **Grz.3** has frames containing infinite descending chains; for example,  $(\{\infty\} \cup \mathbb{Z}, >)$  is a frame for  $\text{Log}(\omega, <)$ .

THEOREM 4. Let L be any Kripke complete bimodal logic having an  $\infty$ -chessboard among its frames and containing [K4, DisK4.3]. Then L is  $\Pi_1^1$ -hard.

We will show that this result applies to a number of 'standard' product logics:

COROLLARY 4.1. Let  $L_1$  be like in Corollary 3.1 and

 $L_2 \in \{ \text{Log}(\omega, <), \text{Log}(\omega, \leq), \text{GL.3}, \text{Grz.3}, \text{DisK4.3} \}.$ 

Then any Kripke complete bimodal logic L in the interval

$$[L_1, L_2] \subseteq L \subseteq L_1 \times L_2$$

is  $\Pi_1^1$ -hard. In fact, the product logics  $L_1 \times L_2$  are  $\Pi_1^1$ -complete.

We also obtain the following interesting corollary. As the commutator of two recursively axiomatisable logics is recursively axiomatisable by definition, Theorem 4 yields a number of *Kripke incomplete* commutators of Kripke complete and finitely axiomatisable logics:

COROLLARY 4.2. Let  $L_1$  and  $L_2$  be like in Corollary 4.1. Then the commutator  $[L_1, L_2]$  is Kripke incomplete.

It is worth noting that if  $L_2 = \mathbf{GL.3}$  then  $L_1 \times L_2$  is the only Kripke complete logic between  $[L_1, L_2]$  and  $L_1 \times L_2$ , for any Kripke complete logic  $L_1$ ; for details see [14].

§4. No finite model property. In this section we prove Theorem 2 (i). We define a formula  $\varphi_{\infty}$  such that, for any rooted frame  $\mathfrak{F}$  for [K4, K4],

 $\varphi_{\infty}$  is satisfiable in  $\mathfrak{F}$  iff  $\mathfrak{F}$  is an  $\infty$ -chessboard. (8)

By (6), this clearly implies that, for any logic L specified in Theorem 2,  $\varphi_{\infty}$  is L-satisfiable, but only in infinite frames for L, that is, L does not have the fmp.

The formula  $\varphi_{\infty}$  and its 'finite variant'  $\varphi_{fin}$  to be defined in Section 5.4 play a crucial role in all of our undecidability proofs in Section 5.

To begin with, take two propositional variables h and v, and define new modal operators by setting, for every bimodal formula  $\psi$ ,

$$\begin{aligned} & \diamond \psi \ = \ \left[ h \to \diamondsuit \left( \neg h \land (\psi \lor \diamondsuit \psi) \right) \right] \land \left[ \neg h \to \diamondsuit \left( h \land (\psi \lor \diamondsuit \psi) \right) \right], \\ & \diamond \psi \ = \ \left[ v \to \diamondsuit \left( \neg v \land (\psi \lor \diamondsuit \psi) \right) \right] \land \left[ \neg v \to \diamondsuit \left( v \land (\psi \lor \diamondsuit \psi) \right) \right], \\ & \Box \psi \ = \ \neg \diamondsuit \neg \psi, \quad \text{and} \quad \Box \psi \ = \neg \diamondsuit \neg \psi. \end{aligned}$$

$$\Box \Box ((h \lor \Diamond h \to \Box h) \land (\neg h \lor \Diamond \neg h \to \Box \neg h)), \tag{9}$$

$$\Box \Box ((n \lor \Diamond n \to \Box n) \land (\neg n \lor \Diamond \neg n \to \Box \neg n)),$$

$$\Box \Box ((v \lor \Diamond v \to \Box v) \land (\neg v \lor \Diamond \neg v \to \Box \neg v)),$$

$$(10)$$

$$\boldsymbol{\Diamond} \boldsymbol{\diamond} (\boldsymbol{\Box} \bot \wedge \boldsymbol{\Xi} \bot), \tag{11}$$

$$\Box \Box (\Box \bot \land \Box \bot \to d), \tag{12}$$

$$\Box \diamondsuit (\neg d \land \Box d), \tag{13}$$

$$\Box \diamondsuit (d \land \Box \neg d), \tag{14}$$

$$\Box \Box (d \to \Box \diamondsuit d), \tag{15}$$

$$\Box \Box (\neg d \to \Box \diamondsuit \neg d). \tag{16}$$

Suppose first that  $\varphi_{\infty}$  is satisfied at the root r of a model  $\mathfrak{M}$  based on a frame  $\mathfrak{F} = (W, R_1, R_2)$  for [K4, K4]. Then both  $R_1$  and  $R_2$  are transitive, they commute and satisfy the Church–Rosser property. We show that in this case  $\mathfrak{F}$ must be an  $\infty$ -chessboard, and so infinite.

Define new binary relations  $\bar{R}_1 = \bar{R}_1^{\mathfrak{M}}$  and  $\bar{R}_2 = \bar{R}_2^{\mathfrak{M}}$  on W by means of (2) and (3) above. By (9)–(10),  $\mathfrak{F}$  satisfies (cb1) and (cb2), and so  $\bar{R}_1$  and  $\bar{R}_2$ satisfy (tran), (com) and (chro). Moreover, for all  $x \in W$ ,

$$(\mathfrak{M}, x) \models \diamondsuit \psi \quad \text{iff} \quad \exists y \in W \ (xR_1y \text{ and } (\mathfrak{M}, y) \models \psi), \\ (\mathfrak{M}, x) \models \diamondsuit \psi \quad \text{iff} \quad \exists y \in W \ (x\bar{R}_2y \text{ and } (\mathfrak{M}, y) \models \psi). \end{cases}$$

We will use the following abbreviations. For every formula  $\psi, \diamond \in \{\diamondsuit, \blacklozenge\}$  and  $\Box \in \{\blacksquare, \blacksquare\},$ let

$$\diamondsuit^0 \psi = \Box^0 \psi = \psi$$

and, for  $n < \omega$ , let

$$\begin{split} \diamondsuit^{n+1}\psi &= \ \diamondsuit^n\psi, \qquad \Box^{n+1}\psi &= \ \Box\Box^n\psi, \qquad \text{and} \\ \diamondsuit^{=\mathbf{n}}\psi &= \ \diamondsuit^n\psi\wedge\Box^{n+1}\neg\psi. \end{split}$$

(The last formula means 'see  $\psi$  in n steps but not in n+1 steps.')

Now it should be clear that if we define the horizontal and vertical ranks  $hr(x) = hr^{\mathfrak{M}}(x)$  and  $vr(x) = vr^{\mathfrak{M}}(x)$  of a point x by means of (4) and (5), then we have

$$hr(x) = \begin{cases} n, & \text{if } n < \omega \text{ and } (\mathfrak{M}, x) \models \clubsuit^{=\mathbf{n}}\top, \\ \infty, & \text{otherwise,} \end{cases}$$
$$vr(x) = \begin{cases} n, & \text{if } n < \omega \text{ and } (\mathfrak{M}, x) \models \clubsuit^{=\mathbf{n}}\top, \\ \infty, & \text{otherwise.} \end{cases}$$

The reader can readily check, using (com) and (chro), that if  $x\bar{R}_1 y$  then vr(x) =vr(y), and if  $x\overline{R}_2y$  then hr(x) = hr(y).

Let

$$V = \{ x \in W \mid \exists u \in W \ r\bar{R}_1 u\bar{R}_2 x \}.$$

LEMMA 1. Suppose that  $\mathfrak{M}$  is a model based on a rooted frame for  $[\mathbf{K4}, \mathbf{K4}]$ . If  $(\mathfrak{M}, r) \models \varphi_{\infty}$  then, for all  $n < \omega$ , there exists  $x_n \in V$  such that  $hr(x_n) = vr(x_n) = n$ . (Therefore, if  $\varphi_{\infty}$  is satisfiable in a rooted frame  $\mathfrak{F}$  for  $[\mathbf{K4}, \mathbf{K4}]$  then  $\mathfrak{F}$  is an  $\infty$ -chessboard.)

PROOF. First, we claim that the following formulas are true in  $\mathfrak{M}$ , for all  $n < \omega$ :

$$\blacksquare \blacksquare (\neg d \to \diamondsuit \top), \tag{17}$$

$$\Box \Box (d \to \Box^n \Phi^n d), \tag{18}$$

$$\Box \Box (\neg d \to \Box^n \diamondsuit^n \neg d).$$
<sup>(19)</sup>

Indeed, (17) is a straightforward consequence of (12), (16) and (com). We prove (18) by induction on n. The case n = 0 is trivial. Suppose now that (18) holds for some n. Take some  $w \in V$  with  $(\mathfrak{M}, w) \models d$  and  $z_1, \ldots, z_n, z_{n+1}$  such that

$$wR_1z_1R_1\ldots R_1z_nR_1z_{n+1}$$

Then  $z_n \in V$  and, by IH, there are  $w_1, \ldots, w_n \in V$  such that

$$z_n R_2 w_1 R_2 \dots R_2 w_n$$
 and  $(\mathfrak{M}, w_n) \models d$ .

By (chro), there are  $s_1, \ldots, s_n \in V$  such that  $w_i \bar{R}_1 s_i$ , for  $i = 1, \ldots, n$ , and  $z_{n+1} \bar{R}_2 s_1 \bar{R}_2 \ldots \bar{R}_2 s_n$ . Since  $w_n \bar{R}_1 s_n$ , it follows from (15) that there exists  $s_{n+1}$  such that

$$s_n R_2 s_{n+1}$$
 and  $(\mathfrak{M}, s_{n+1}) \models d$ ,

from which  $(\mathfrak{M}, z_{n+1}) \models \mathbf{\Phi}^{n+1} d$ . The proof of (19) is analogous, it uses (16) in place of (15).

Now we define inductively four infinite sequences

$$x_0, x_1, x_2, \dots, y_0, y_1, y_2, \dots, u_0, u_1, u_2, \dots$$
 and  $v_0, v_1, v_2, \dots$  (20)

of points from W such that, for every  $i < \omega$ ,

- (gen1)  $(\mathfrak{M}, x_i) \models d \land \Box \neg d$ ,
- (gen2)  $(\mathfrak{M}, y_i) \models \neg d \land \blacksquare d,$
- (gen3)  $r\bar{R}_2u_i, u_i\bar{R}_1x_i$  and  $u_i\bar{R}_1y_i$ , that is,  $vr(u_i) = vr(x_i) = vr(y_i)$ , and
- (gen4) if i > 0 then  $r\bar{R}_1 v_i$ ,  $v_i \bar{R}_2 x_i$  and  $v_i \bar{R}_2 y_{i-1}$ , that is,  $hr(v_i) = hr(x_i) = hr(y_{i-1})$ .

(We do not claim at this point that, say, all the  $x_i$  are distinct.)

To begin with, by (11), there are  $u_0, x_0$  such that  $r\bar{R}_2 u_0 \bar{R}_1 x_0$  and

$$(\mathfrak{M}, x_0) \models \Box \bot \land \Box \bot. \tag{21}$$

)

By (12),  $(\mathfrak{M}, x_0) \models d$ . By (13), there is  $y_0$  such that  $u_0 \overline{R}_1 y_0$  and

$$(\mathfrak{M}, y_0) \models \neg d \land \blacksquare d.$$

So (gen1)-(gen3) hold for i = 0.

Now suppose that, for some  $n < \omega$ ,  $x_i$  and  $y_i$  with (gen1)–(gen4) have already been defined for all  $i \leq n$ . By (gen3) for i = n and by (com), there is  $v_{n+1}$  such that  $r\bar{R}_1v_{n+1}\bar{R}_2y_n$ . So by (14), there is  $x_{n+1}$  such that  $v_{n+1}\bar{R}_2x_{n+1}$ and

$$(\mathfrak{M}, x_{n+1}) \models d \land \Box \neg d.$$

Now again by (com), there is  $u_{n+1}$  such that  $r\bar{R}_2 u_{n+1}\bar{R}_1 x_{n+1}$ . So, by (13), there is  $y_{n+1}$  such that  $u_{n+1}\bar{R}_1 y_{n+1}$  and

$$(\mathfrak{M}, y_{n+1}) \models \neg d \land \blacksquare d,$$

as required (see Fig. 1). Observe that  $x_i$  and  $y_i$  are in V for all  $i < \omega$ .



FIGURE 1. Generating the points  $x_i$ ,  $y_i$ ,  $u_i$  and  $v_i$ .

We claim that, for all  $i, n < \omega$ ,

$$(\mathfrak{M}, x_i) \models \mathbf{O}^n \top \leftrightarrow \mathbf{O}^n \top, \quad \text{that is, } hr(x_i) = vr(x_i), \quad (22)$$

 $(\mathfrak{M}, y_i) \models \diamondsuit^{n+1} \top \leftrightarrow \diamondsuit^n \top$ , that is,  $hr(y_i) = vr(y_i) + 1.$  (23)

Indeed, if n = 0 then (22) is trivial, and (23) follows from (gen2) and (17). So we may assume that n > 0.

To prove (22), suppose first that we have  $(\mathfrak{M}, x_i) \models \diamondsuit^n \top$ . Then there is a point z such that  $x_i \bar{R}_1^n z$ . By (gen1),  $(\mathfrak{M}, x_i) \models d$ . So,  $(\mathfrak{M}, z) \models \diamondsuit^n d$ , by (18). Using (com), we find a point v such that  $x_i \bar{R}_2^n v$  and  $v \bar{R}_1^n u$ , from which  $(\mathfrak{M}, x_i) \models \diamondsuit^n \top$ . Conversely, suppose  $(\mathfrak{M}, x_i) \models \diamondsuit^n \top$ , that is, there are points  $z_1, \ldots, z_n$  such that  $x_i \bar{R}_2 z_1 \bar{R}_2 \ldots \bar{R}_2 z_n$ . By (gen1),  $(\mathfrak{M}, x_i) \models \boxdot^n \top$ , and so  $(\mathfrak{M}, z_1) \models \neg d$ . Therefore, by (19) and (17), we have  $(\mathfrak{M}, z_n) \models \diamondsuit^n \top$ , and then obtain  $(\mathfrak{M}, x_i) \models \diamondsuit^n \top$  using (com).

To show (23), assume first that we have  $(\mathfrak{M}, y_i) \models \mathbf{\Phi}^n \top$ . Then there is a point z such that  $y_i \overline{R}_2^n z$ . By **(gen2)**,  $(\mathfrak{M}, y_i) \models \neg d$ . So, by (19),  $(\mathfrak{M}, z) \models \mathbf{\Phi}^n \neg d$ , and by (17),  $(\mathfrak{M}, z) \models \mathbf{\Phi}^{n+1} \top$ . Now  $(\mathfrak{M}, y_i) \models \mathbf{\Phi}^{n+1} \top$  follows by (com). Conversely,

suppose  $(\mathfrak{M}, y_i) \models \diamondsuit^{n+1} \top$ , that is, there are points  $z_1, \ldots, z_n, z_{n+1}$  such that  $y_i \bar{R}_1 z_1 \bar{R}_1 \ldots \bar{R}_1 z_n \bar{R}_1 z_{n+1}$ . By (gen2),  $(\mathfrak{M}, y_i) \models \square d$ , and so  $(\mathfrak{M}, z_1) \models d$ . Therefore, by (18), we have  $(\mathfrak{M}, z_{n+1}) \models \diamondsuit^n \top$ . And finally, using (com) we obtain  $(\mathfrak{M}, y_i) \models \diamondsuit^n \top$ .

Next, we claim that, for all  $n < \omega$ ,

$$vr(u_n) = n, (24)$$

$$hr(v_n) = n, (25)$$

$$hr(x_n) = vr(x_n) = n. (26)$$

 $\neg$ 

First we prove (24) by induction on n. For n = 0, it follows from the definition of  $x_0$  (see (21)) and (gen3). Suppose that (24) holds for some  $n < \omega$ . Then

$$vr(u_{n+1}) \stackrel{(\mathbf{gen3})}{=} vr(x_{n+1}) \stackrel{(22)}{=} hr(x_{n+1}) \stackrel{(\mathbf{gen4})}{=} hr(y_n) \stackrel{(23)}{=} vr(y_n) + 1 \stackrel{(\mathbf{gen3})}{=} vr(u_n) + 1 \stackrel{(\mathbf{IH})}{=} n + 1.$$

Now (25) and (26) follow from (24) and

$$hr(v_n) \stackrel{\text{(gen 4)}}{=} hr(x_n) \stackrel{(22)}{=} vr(x_n) \stackrel{\text{(gen3)}}{=} vr(u_n)$$

as required.

Let us now prove the ' $\Leftarrow$ ' direction of (8).

LEMMA 2.  $\varphi_{\infty}$  is satisfiable in any  $\infty$ -chessboard.

PROOF. We begin with some definitions. Fix some  $k < \omega$  and a frame  $\mathfrak{F} = (W, R_1, R_2)$  for  $[\mathbf{K4}, \mathbf{K4}]$  with root r. We call a model  $\mathfrak{N}$  over  $\mathfrak{F}$  a perfect k-chessboard model if the following hold:

- (a)  $\mathfrak{N}$  satisfies (cb1) and (cb2);
- (b) for every point  $v \in W$ , if  $r\bar{R}_1^{\mathfrak{N}}v$  then  $hr^{\mathfrak{N}}(v)$  is finite;
- (c) for every point  $u \in W$ , if  $r\bar{R}_2^{\mathfrak{N}}u$  then  $vr^{\mathfrak{N}}(u)$  is finite;
- (d) for every n < k, there is a point  $v_n \in W$  with  $r\bar{R}_1^{\mathfrak{N}}v_n$  and  $hr^{\mathfrak{N}}(v_n) = n$ ;
- (e) for every n < k, there is a point  $u_n \in W$  with  $r\bar{R}_2^{\mathfrak{N}}u_n$  and  $vr^{\mathfrak{N}}(u_n) = n$ .

We call  $\mathfrak{N}$  a *perfect*  $\infty$ -*chessboard model*, if (d) and (e) hold for  $k = \omega$ .

- CLAIM 2.1. (i) If  $\mathfrak{F}$  is a k-chessboard then there is a perfect k-chessboard model based on  $\mathfrak{F}$ .
- (ii) If 𝔅 is an ∞-chessboard then there is a perfect ∞-chessboard model based on 𝔅.

PROOF OF CLAIM 2.1. (i) Take a k-chessboard  $\mathfrak{F}$  with root r. Then there is a model  $\mathfrak{M}$  based on  $\mathfrak{F}$  that satisfies (cb1) and (cb2), and such that there exist points  $x_n$  with  $hr^{\mathfrak{M}}(x_n) = vr^{\mathfrak{M}}(x_n) = n$  for every  $n \leq k$ . We know that  $\overline{R}_1^{\mathfrak{M}}$ and  $\overline{R}_2^{\mathfrak{M}}$  satisfy (tran), (com) and (chro).

We may assume that  $(\mathfrak{M}, r) \models \neg h \land \neg v$  (if this is not the case, we change the truth-values values of h and v to the 'opposite'). Define a new model  $\mathfrak{N}$  over  $\mathfrak{F}$  by taking

$$(\mathfrak{N}, x) \models h$$
 iff  $(\mathfrak{M}, x) \models h$  and  $hr^{\mathfrak{M}}(x)$  is finite,  
 $(\mathfrak{N}, x) \models v$  iff  $(\mathfrak{M}, x) \models v$  and  $vr^{\mathfrak{M}}(x)$  is finite.

We show that  $\mathfrak{N}$  satisfies conditions (a)–(e). Observe first that for all  $x, y \in W$ ,

if 
$$xR_1y$$
 then  $hr^{\mathfrak{M}}(x) \ge hr^{\mathfrak{M}}(y)$ , (27)

if 
$$xR_2y$$
 then  $vr^{\mathfrak{M}}(x) \ge vr^{\mathfrak{M}}(y)$ . (28)

Now take a point u such that  $hr^{\mathfrak{M}}(u)$  is finite. Then it follows from (27) that, for all  $v \in W$ , we have  $u\bar{R}_{1}^{\mathfrak{M}}v$  iff  $u\bar{R}_{1}^{\mathfrak{N}}v$ . Similarly, if  $vr^{\mathfrak{M}}(u)$  is finite then, for all  $v \in W$ , we have  $u\bar{R}_{2}^{\mathfrak{M}}v$  iff  $u\bar{R}_{2}^{\mathfrak{N}}v$ . Therefore, for all  $u \in W$ ,

if 
$$hr^{\mathfrak{M}}(u)$$
 is finite then  $hr^{\mathfrak{N}}(u) = hr^{\mathfrak{M}}(u)$ , (29)

if 
$$vr^{\mathfrak{M}}(u)$$
 is finite then  $vr^{\mathfrak{N}}(u) = vr^{\mathfrak{M}}(u)$ . (30)

We are now in a position to prove (a)–(e) for  $\mathfrak{N}$ .

(a) It is easy to see that, since  $\mathfrak{M}$  satisfies (cb1),  $R_1$  and  $\overline{R}_2^{\mathfrak{M}}$  are Church-Rosser and commute. Therefore, for all x, y with  $xR_1y$ , we have  $vr^{\mathfrak{M}}(x) = vr^{\mathfrak{M}}(y)$ , which implies (cb1) for  $\mathfrak{N}$ . The proof of (cb2) is similar: we use the fact that  $R_2$  and  $\overline{R}_1^{\mathfrak{M}}$  are Church-Rosser and commute.

(b) Let  $r\bar{R}_1^{\mathfrak{N}}u$  and suppose that  $hr^{\mathfrak{N}}(u) = \infty$ . By (29), we then have  $hr^{\mathfrak{M}}(u) = \infty$ , and so  $(\mathfrak{N}, u) \models \neg h$ . Since  $(\mathfrak{M}, r) \models \neg h$ , we also have  $(\mathfrak{N}, r) \models \neg h$ . So there is a v such that  $rR_1vR_1u$  and  $(\mathfrak{N}, v) \models h$ . But then  $hr^{\mathfrak{M}}(v)$  must be finite, contrary to  $vR_1u$ ,  $hr^{\mathfrak{M}}(u) = \infty$ , and (27). So  $hr^{\mathfrak{N}}(u) < \infty$ .

(c) is similar. We use (30) and (28).

(d) Take an n < k. Then there is  $x_{n+1}$  such that  $hr^{\mathfrak{M}}(x_{n+1}) = vr^{\mathfrak{M}}(x_{n+1}) = n+1$ . We have either  $x_{n+1} = r$ , or  $rR_1x_{n+1}$ , or  $rR_2x_{n+1}$ ,  $rR_1z_{n+1}R_2x_{n+1}$ . Since  $\bar{R}_1^{\mathfrak{M}}$  and  $R_2$  commute and are Church-Rosser, if two points are  $R_2$ -connected then their horizontal ranks in  $\mathfrak{M}$  must be the same. So in any case we have a point  $z_{n+1}$  such that  $hr^{\mathfrak{M}}(z_{n+1}) = n+1$  and either  $z_{n+1} = r$  or  $rR_1z_{n+1}$ . By (29),  $hr^{\mathfrak{N}}(z_{n+1}) = n+1$ , and so there is  $u_n$  such that  $z_{n+1}\bar{R}_1^{\mathfrak{M}}u_n$  and  $hr^{\mathfrak{N}}(u_n) = n$ . So we have  $r\bar{R}_1^{\mathfrak{N}}u_n$  as required.

(e) is proved in the same way using (30).

(ii) If  $\mathfrak{F}$  is an  $\infty$ -chessboard then the above proofs for (d) and (e) show that in fact  $\mathfrak{N}$  satisfies (d) and (e) for  $k = \omega$ , which completes the proof of Claim 2.1.  $\dashv$ 

Now suppose that  $\mathfrak{F} = (W, R_1, R_1)$  is an  $\infty$ -chessboard with root r. By Claim 2.1, there is a perfect  $\infty$ -chessboard model  $\mathfrak{N}$  based on  $\mathfrak{F}$ . Define a valuation of the propositional variable d in  $\mathfrak{N}$  by taking, for all  $x \in W$ ,

$$(\mathfrak{N}, x) \models d$$
 iff  $hr^{\mathfrak{N}}(x) \le vr^{\mathfrak{N}}(x) < \infty.$  (31)

We claim that  $(\mathfrak{N}, r) \models \varphi_{\infty}$ . Indeed, (9) and (10) hold because of property (a) of the perfect  $\infty$ -chessboard model  $\mathfrak{N}$ , and so  $\bar{R}_1^{\mathfrak{N}}$  and  $\bar{R}_2^{\mathfrak{N}}$  satisfy (com) and (chro). The proof for the remaining conjuncts is straightforward. We only consider (13). Take a u such that  $r\bar{R}_2^{\mathfrak{N}}u$ . Then, by (c),  $vr^{\mathfrak{N}}(u) = n$  for some  $n < \omega$ . By (d), there is  $v_{n+1}$  such that  $r\bar{R}_1^{\mathfrak{N}}v_{n+1}$  and  $hr^{\mathfrak{N}}(v_{n+1}) = n + 1$ . Then, by (com) and (chro), there is y such that  $u\bar{R}_1^{\mathfrak{N}}y$  and  $hr^{\mathfrak{N}}(y) = n + 1$ . We also have  $vr^{\mathfrak{N}}(y) = vr^{\mathfrak{N}}(u) = n$ , and so  $(\mathfrak{N}, y) \models \neg d$ . On the other hand, if x is such that  $y\bar{R}_1^{\mathfrak{N}}x$  then  $hr^{\mathfrak{N}}(x) \leq n$  and  $vr^{\mathfrak{N}}(x) = n$ , from which  $(\mathfrak{N}, x) \models d$ , as required. §5. Undecidability. In the proof of Lemma 1 above we saw how the formula  $\varphi_{\infty}$  ensured the existence of a sort of 'diagonal points'  $x_n$  with  $hr(x_n) = vr(x_n) = n$ . We will use these points to encode parts of the ' $\omega \times \omega$ -grid' in frames with two transitive commuting and Church-Rosser relations.

Various undecidable problems can be 'represented' on the  $\omega \times \omega$ -grid, say, versions of the halting problems for Turing machines, register machines, etc., Post's correspondence problem, as well as the infinite tiling (or domino) problems. In Sections 5.2 and 5.3 we show two examples: the halting problem for Turing machines and infinite tiling problems.

To prove our undecidability results, we will reduce a sufficiently complex problem for Turing machines or tilings to the satisfiability problem for the logic in question. More precisely, we will use

- non-recursively enumerable problems, viz., the non-halting problem for Turing machines or the  $\omega \times \omega$  tiling problem, to obtain the general undecidability result of Theorem 2 (which covers, in particular, recursively enumerable logics like  $\mathbf{K4} \times \mathbf{K4}$ );
- a recursively enumerable problem whose complement is not recursively enumerable, namely, the halting problem for Turing machines, to prove nonrecursive enumerability in Theorem 3;
- $\Sigma_1^1$ -hard problems, viz., the non-halting problem for recurrent non-deterministic Turing machines or the recurrent tiling problem, to obtain  $\Pi_1^1$ -hardness in Theorem 4.

**5.1. Encoding the**  $\omega \times \omega$ -grid. The enumeration of the points of  $\omega \times \omega$  we use below has been introduced in several papers dealing with undecidable multimodal logics; see, e.g., [18, 28, 31]. However, in all these cases either the language had *next-time operators* or the frames were *linear*. Here we show that one can code this enumeration even if the frames are branching (and, of course, transitive), and no next-time operators are available.

Let  $pair: \omega \to \omega \times \omega$  be the function defined recursively by taking:

- pair(0) = (0, 0),
- if pair(n) = (0, j) then pair(n + 1) = (j + 1, 0),
- otherwise, if pair(n) = (i + 1, j) then pair(n + 1) = (i, j + 1);

see Fig. 2. It is easy to see that *pair* is one-one and onto. Let  $\sharp : \omega \times \omega \to \omega$  denote the inverse of the function *pair*. If *pair*(*n*) is not on the wall (that is, the first coordinate of *pair*(*n*) is different from 0) then define *left<sub>n</sub>* to be the  $\sharp$  of the left neighbour of *pair*(*n*). The reader can readily check the following important properties of these functions, for all n > 0:

- (t1) If neither pair(n) nor pair(n-1) are on the wall then  $left_n = left_{n-1} + 1$ .
- (t2) If n > 1 and pair(n) is not on the wall, but pair(n-1) is on the wall, then n > 2, pair(n-2) is not on the wall, and  $left_n = left_{n-2} + 1$ .
- (t3) pair(n) is on the wall iff  $pair(left_{n-1})$  is on the wall.

(t4) Either pair(n) or pair(n-1) is not on the wall.

We will require the following propositional variables:

- grid (marking the points of the grid),
- left (a pointer from n to  $left_n$  when pair(n) is not on the wall),



FIGURE 2. The enumeration pair.

• wall (marking the wall, i.e., the pairs of the form (0, n)). Let  $\varphi_{grid}$  be the conjunction of (9), (10) and the formulas (32)–(38):

$$\Box \Box (\Box \bot \to (\operatorname{grid} \leftrightarrow \Box \bot)), \tag{32}$$

$$\Box \Box (\Box \bot \land \operatorname{grid} \to \operatorname{wall}), \tag{33}$$

 $\Box \Box (wall \to grid), \tag{34}$ 

$$\blacksquare \blacksquare (\diamondsuit wall \rightarrow \blacksquare (grid \rightarrow wall)), \tag{35}$$

$$\Box \Box (\diamond \top \to (\operatorname{grid} \leftrightarrow \diamond^{=1} \diamond^{=1} \operatorname{grid})), \tag{36}$$

$$\blacksquare \blacksquare \big( \mathsf{grid} \land \diamondsuit \top \to \big( \mathsf{wall} \leftrightarrow \diamondsuit (\diamondsuit^{=1} \mathsf{left} \land \diamondsuit \mathsf{wall}) \big) \big), \tag{37}$$

$$\square \square \left[ \mathsf{left} \leftrightarrow \left( (\diamondsuit^{=1} \top \land \square \bot) \lor ( \diamondsuit (\diamondsuit^{=2} \mathsf{left} \land \diamondsuit \mathsf{wall}) \land \diamondsuit^{=1} \diamondsuit^{=2} \mathsf{left} \right) \\ \lor ( \diamondsuit (\diamondsuit^{=1} \mathsf{left} \land \neg \diamondsuit \mathsf{wall}) \land \diamondsuit^{=1} \diamondsuit^{=1} \mathsf{left} ) \right) \right].$$
(38)

LEMMA 3.  $\varphi_{\infty} \wedge \varphi_{grid}$  is satisfiable in any  $\infty$ -chessboard.

PROOF. Let  $\mathfrak{F} = (W, R_1, R_2)$  be an  $\infty$ -chessboard with root r. By Claim 2.1, there is a perfect  $\infty$ -chessboard model  $\mathfrak{N}$  over  $\mathfrak{F}$ . Define a valuation of the propositional variables grid, wall and left in  $\mathfrak{N}$  by taking, for all  $x \in W$ ,

Then it is straightforward to check that  $(\mathfrak{N}, r) \models \varphi_{\infty} \land \varphi_{grid}$ .  $\dashv$ 

The next lemma shows that in fact  $\varphi_{grid}$  'forces' the  $\omega \times \omega$ -grid onto 'diagonal points of finite rank.'

LEMMA 4. Suppose that  $\mathfrak{M}$  is a model based on a rooted frame  $\mathfrak{F} = (W, R_1, R_2)$ for  $[\mathbf{K4}, \mathbf{K4}]$ . If  $(\mathfrak{M}, r) \models \varphi_{grid}$  then the following hold, for all  $n, m < \omega$  and all  $x \in V$  such that hr(x) = n and vr(x) = m:

(i)  $(\mathfrak{M}, x) \models \mathsf{grid} \quad iff \quad n = m,$ 

(ii)  $(\mathfrak{M}, x) \models \diamondsuit^{=1}$  left iff n > 0, pair(n-1) is not on the wall and  $m = left_{n-1}$ ,

- (iii)  $(\mathfrak{M}, x) \models$  wall iff n = m and pair(n) is on the wall,
- (iv)  $(\mathfrak{M}, x) \models \mathsf{left}$  iff pair(n) is not on the wall and  $m = \mathsf{left}_n$ .

PROOF. We use the same notation as in Section 4, in particular,  $\bar{R}_1 = \bar{R}_1^{\mathfrak{M}}$ and  $\bar{R}_2 = \bar{R}_2^{\mathfrak{M}}$ ,  $hr(x) = hr^{\mathfrak{M}}(x)$  and  $vr(x) = vr^{\mathfrak{M}}(x)$ , and

 $V = \{ x \in W \mid \exists u \in W \ r\bar{R}_1 u\bar{R}_2 x \}.$ 

The proof proceeds by induction on n. For n = 0, we obtain (i) by (32), (iii) by (33) and (34), and (iv) by (38).

Now take any n > 0 and suppose that the lemma holds for all k < n. Throughout, we will use the following observation. Given numbers  $a, b < \omega$  and some  $x \in V$  with hr(x) = a and vr(x) = b, there exists what we call a *perfect*  $a \times b$ -rectangle starting at x, that is, there are points  $x_{i,j}$  (for  $i \leq a, j \leq b$ ) such that

- $x = x_{a,b}$ ,
- $hr(x_{i,j}) = i$  and  $vr(x_{i,j}) = j$ ,
- $x_{i,j}\overline{R}_1 x_{k,j}$  for i > k, and  $x_{i,j}\overline{R}_2 x_{i,k}$  for j > k.

Indeed, given x, take an a-long  $\overline{R}_1$ -path and a b-long  $\overline{R}_2$ -path starting from x, and then 'close them' under the Church-Rosser property.

(i) We claim that, for all  $m < \omega$  and all  $x \in V$  with hr(x) = n and vr(x) = m,

$$(\mathfrak{M}, x) \models \diamondsuit^{=1}$$
grid iff  $m = n - 1.$  (40)

Indeed, suppose first that m = n - 1. Take a perfect  $n \times (n - 1)$ -rectangle  $x_{i,j}$  $(i \leq n, j \leq n - 1)$  starting at x. Then by IH (i),  $(\mathfrak{M}, x_{n-1,n-1}) \models \operatorname{grid}$ , and so  $(\mathfrak{M}, x) \models \diamondsuit \operatorname{grid}$ . Now let u be such that  $x\bar{R}_1 u$  and  $(\mathfrak{M}, u) \models \operatorname{grid}$ . Then we have hr(u) = k < n and  $vr(u) = vr(x) = n - 1 < \omega$ . By IH (i), we have k = n - 1, and so  $(\mathfrak{M}, x) \not\models \diamondsuit^2 \operatorname{grid}$ . Conversely, suppose that  $(\mathfrak{M}, x) \models \diamondsuit^{=1} \operatorname{grid}$ . Then there is u such that  $x\bar{R}_1 u$  and  $(\mathfrak{M}, u) \models \operatorname{grid}$ . We have hr(u) = k < nand vr(u) = vr(x) = m. So m = k follows, by IH (i). Now take a perfect  $n \times k$ -rectangle  $x_{i,j}$  ( $i \leq n, j \leq k$ ) starting at x. By IH (i) again, we have  $(\mathfrak{M}, x_{k,k}) \models \operatorname{grid}$ . Since  $(\mathfrak{M}, x) \models \diamondsuit^{=1} \operatorname{grid}$  and  $x = x_{n,k} \bar{R}_1 x_{k,k}$ , we must have m = k = n - 1 as required in (40).

Our next claim is that, for all  $m < \omega$  and all  $x \in V$  with hr(x) = n and vr(x) = m,

$$(\mathfrak{M}, x) \models \Phi^{-1} \diamondsuit^{-1} \operatorname{grid} \quad \operatorname{iff} \quad m = n.$$
 (41)

Indeed, suppose first that m = n. Take a perfect  $n \times n$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq n)$  starting at x. Then  $(\mathfrak{M}, x_{n,n-1}) \models \diamondsuit^{=1}$ grid, by (40), and therefore  $(\mathfrak{M}, x) \models \diamondsuit \diamondsuit^{=1}$ grid. Now, the fact that  $(\mathfrak{M}, x) \not\models \diamondsuit^{2} \diamondsuit^{=1}$ grid also follows from (40). Conversely, suppose that  $(\mathfrak{M}, x) \models \diamondsuit^{=1} \diamondsuit^{=1} \diamondsuit^{=1}$ grid. Then there is u such that  $x\bar{R}_2u$  and  $(\mathfrak{M}, u) \models \diamondsuit^{=1}$ grid. Since hr(u) = n, by (40) we obtain that

vr(u) = n - 1, and so  $m \ge n$ . Now take a perfect  $n \times m$ -rectangle  $x_{i,j}$   $(i \le n, j \le m)$  starting at x. By (40) again,  $(\mathfrak{M}, x_{n,n-1}) \models \diamondsuit^{=1}$ grid, so m = n must hold.

Now claim (i) of Lemma 4 follows from (41) and (36).

(ii) The proof is similar to the proof of (40); we only use IH (iv) in place of IH (i). In fact, we can even prove a slightly stronger claim: for all  $i, m < \omega$  and all  $x \in V$  with hr(x) = n and vr(x) = m,

$$(\mathfrak{M}, x) \models \diamondsuit^{=1}$$
 left iff  $n \ge i$ ,  $pair(n-i)$  is not on the wall,  $m = left_{n-i}$ . (42)

Indeed, suppose first that  $n \geq i$ , pair(n-i) is not on the wall and  $m = lef_{n-i}$ . Take a perfect  $n \times lef_{n-i}$ -rectangle  $x_{a,b}$   $(a \leq n, b \leq lef_{n-i})$  starting at x. By IH (iv),  $(\mathfrak{M}, x_{n-i,lef_{n-i}}) \models left$ , and so  $(\mathfrak{M}, x) \models \diamond^i left$ . Now let u be such that  $x\bar{R}_1 u$  and  $(\mathfrak{M}, u) \models left$ . Then  $vr(u) = vr(x) = lef_{n-i}$  and hr(u) = k < n. By IH (iv), pair(k) is not on the wall and  $vr(u) = left_k$ , from which k = n - ifollows, implying  $(\mathfrak{M}, x) \not\models \diamond^{i+1}$  left. Conversely, suppose that  $(\mathfrak{M}, x) \models \diamond^{=i}$  left. Then  $n \geq i$  and there is u such that  $x\bar{R}_1^i u$  and  $(\mathfrak{M}, u) \models$  left. So we have  $hr(u) = k \leq n - i$  and vr(u) = vr(x) = m. So, by IH (iv), pair(k) is not on the wall and  $m = left_k$ . Now take a perfect  $n \times left_k$ -rectangle  $x_{a,b}$   $(a \leq n, b \leq left_k)$ starting at x. By IH (iv) again, we have  $(\mathfrak{M}, x_{k, left_k}) \models$  left, and so k = n - imust hold, as required in (42).

(iii) Suppose first that n = m and pair(n) is on the wall. Then, by (t4), pair(n-1) is not on the wall. By IH (i), we have  $(\mathfrak{M}, x) \models \text{grid}$ . So by (37), it is enough to show that

$$(\mathfrak{M}, x) \models \mathbf{\Phi}(\mathbf{\diamondsuit}^{=1} | \mathsf{eft} \land \mathbf{\diamondsuit} \mathsf{wall}). \tag{43}$$

Take a perfect  $n \times m$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq m)$  starting at x. We have  $(\mathfrak{M}, x_{n, left_{n-1}}) \models \diamondsuit^{=1}$  left, by Lemma 4 (ii). On the other hand, by (t3),  $pair(left_{n-1})$  is on the wall. So, by IH (iii),  $(\mathfrak{M}, x_{left_{n-1}, left_{n-1}}) \models$  wall, and so  $(\mathfrak{M}, x_{n, left_{n-1}}) \models \diamondsuit$  wall. Since  $x\bar{R}_2 x_{n, left_{n-1}}$ , we obtain (43).

Conversely, suppose that  $(\mathfrak{M}, x) \models \mathsf{wall}$ . By (34), we have  $(\mathfrak{M}, x) \models \mathsf{grid}$ , so n = m follows by Lemma 4 (i). By (37),  $(\mathfrak{M}, x) \models \diamondsuit(\diamondsuit^{=1} \mathsf{left} \land \diamondsuit \mathsf{wall})$ . Then there is a u such that  $x\bar{R}_2u$  and  $(\mathfrak{M}, u) \models \diamondsuit^{=1} \mathsf{left} \land \diamondsuit \mathsf{wall}$ . By Lemma 4 (ii), pair(n-1) is not on the wall and  $vr(u) = left_{n-1}$ . Take a perfect  $n \times left_{n-1}$ -rectangle  $u_{i,j}$  ( $i \leq n, j \leq left_{n-1}$ ) starting at u. By Lemma 4 (i), we have  $(\mathfrak{M}, u_{left_{n-1}, left_{n-1}}) \models \mathsf{grid}$  and so, by (35),  $(\mathfrak{M}, u_{left_{n-1}, left_{n-1}}) \models \mathsf{wall}$ . Now by IH (iii),  $pair(left_{n-1})$  is on the wall and so, by (t3), pair(n) is on the wall, as required.

(iv) First, we claim that, for all  $i, m < \omega$  and all  $x \in V$  with hr(x) = n and vr(x) = m,

$$(\mathfrak{M}, x) \models \Phi^{=1} \diamondsuit^{=i} \text{left} \quad \text{iff} \quad n \ge i, \ pair(n-i) \text{ is not on the wall}$$
  
and  $m = left_{n-i} + 1.$  (44)

The proof of this claim is similar to that of (41), using (42) in place of (40), so we leave it to the reader.

Now suppose that pair(n) is not on the wall and  $m = left_n$ . We will show how (38) can be used to deduce  $(\mathfrak{M}, x) \models left$ . There are three cases:

Case 1: n = 1. Then  $m = left_1 = 0$ , and so  $(\mathfrak{M}, x) \models \diamondsuit^{=1} \top \land \blacksquare \bot$ .

Case 2: n > 1 and pair(n-1) is on the wall. Then, by (t2), pair(n-2) is not on the wall and  $left_n = left_{n-2} + 1$ . By (t3),  $pair(left_{n-2})$  is on the wall. We claim that

$$(\mathfrak{M}, x) \models \diamondsuit(\diamondsuit^{=2} \mathsf{left} \land \diamondsuit \mathsf{wall}) \land \diamondsuit^{=1} \diamondsuit^{=2} \mathsf{left}$$

Indeed,  $(\mathfrak{M}, x) \models \Phi^{=1} \diamondsuit^{=2}$  left, by (44). Take a perfect  $n \times (left_{n-2} + 1)$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq left_{n-2} + 1)$  starting at x. Then  $(\mathfrak{M}, x_{left_{n-2}, left_{n-2}}) \models$  wall, by IH (iii). On the other hand,  $(\mathfrak{M}, x_{n, left_{n-2}}) \models \diamondsuit^{=2}$  left, by (42), and so we have  $(\mathfrak{M}, x_{n, left_{n-2}}) \models \diamondsuit^{=2}$  left  $\land \diamondsuit$  wall.

Case 3: n > 1 and pair(n-1) is not on the wall. Then, by (t1),  $left_n = left_{n-1} + 1$ . By (t3),  $pair(left_{n-1})$  is not on the wall. We claim that

$$(\mathfrak{M}, x) \models \mathbf{O}(\mathbf{A}^{=1} \mathsf{left} \land \neg \mathbf{O} \mathsf{wall}) \land \mathbf{O}^{=1} \mathbf{O}^{=1} \mathsf{left}$$

Indeed,  $(\mathfrak{M}, x) \models \Phi^{=1} \diamondsuit^{=1} \ker$ , by (44). Take a perfect  $n \times (left_{n-1} + 1)$ rectangle  $x_{i,j}$   $(i \leq n, j \leq left_{n-1} + 1)$  starting at x. Then we have, by IH (iii),  $(\mathfrak{M}, x_{left_{n-1}, left_{n-1}}) \nvDash$  wall. So, by (35),  $(\mathfrak{M}, x_{n, left_{n-1}}) \models \neg \diamondsuit$  wall. On the other hand,  $(\mathfrak{M}, x_{n, left_{n-1}}) \models \diamondsuit^{=1}$  left, by (42).

Conversely, suppose that  $(\mathfrak{M}, x) \models \mathsf{left}$ . By (38), there are three cases.

Case 1:  $(\mathfrak{M}, x) \models \diamondsuit^{=1} \top \land \blacksquare \bot$ . Then  $n = 1, m = 0 = left_1$ , and pair(1) is not on the wall.

Case 2:  $(\mathfrak{M}, x) \models \diamondsuit (\diamondsuit^{=2} \text{left} \land \diamondsuit \text{wall}) \land \diamondsuit^{=1} \diamondsuit^{=2} \text{left}$ . By (44), we have that pair(n-2) is not on the wall and  $m = left_{n-2} + 1$ . Take a point u such that  $x\bar{R}_2u$  and  $(\mathfrak{M}, u) \models \diamondsuit^{=2} \text{left} \land \diamondsuit \text{wall}$ . By (42),  $vr(u) = left_{n-2}$ . Take a perfect  $n \times left_{n-2}$ -rectangle  $u_{i,j}$  ( $i \leq n, j \leq left_{n-2}$ ) starting at u. By Lemma 4 (i),  $(\mathfrak{M}, u_{left_{n-2}, left_{n-2}}) \models \text{grid}$  and so, by (35) and  $(\mathfrak{M}, u) \models \diamondsuit \text{wall}$ ,  $(\mathfrak{M}, u_{left_{n-2}, left_{n-2}}) \models \text{wall}$ . Now by IH (iii),  $pair(left_{n-2})$  is on the wall and so, by (t3), pair(n-1) is on the wall. By (t4), pair(n) is not on the wall. Finally, by (t2),  $left_n = left_{n-2} + 1$  as required.

Case 3:  $(\mathfrak{M}, x) \models \diamondsuit(\diamondsuit^{=1} \text{left} \land \neg \diamondsuit \text{wall}) \land \diamondsuit^{=1} \diamondsuit^{=1} \text{left}$ . By (44), pair(n-1) is not on the wall and  $m = left_{n-1} + 1$ . Take a point u such that  $x\bar{R}_2u$  and  $(\mathfrak{M}, u) \models \diamondsuit^{=1} \text{left} \land \neg \diamondsuit \text{wall}$ . By (42),  $vr(u) = left_{n-1}$ . Take a perfect  $n \times left_{n-1}$ -rectangle  $u_{i,j}$  ( $i \le n, j \le left_{n-1}$ ) starting at u. Since  $(\mathfrak{M}, u) \models \neg \diamondsuit \text{wall}$ , we have  $(\mathfrak{M}, u_{left_{n-1}, left_{n-1}}) \nvDash \text{wall}$ . So, by IH (iii),  $pair(left_{n-1})$  is not on the wall and so, by (**t3**), pair(n) is not on the wall either. Finally, by (**t1**),  $left_n = left_{n-1} + 1$  as required.

This completes the proof of Lemma 4.

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**5.2. Encoding Turing machines.** A (one-tape deterministic) Turing machine M has a finite tape alphabet T (including B, the blank symbol, and  $\mathcal{L}$ , the 'left-end marker'), a finite set Q of states, with  $q_0$  being the initial state and  $q_1$  the halting state, and a transition function  $\rho$  given as follows. For every  $q \in Q - \{q_1\}$  and every  $X \in T$ , the value of  $\rho(q, X)$  is a pair (p, Y), where

•  $p \in Q$  is the next state;

• either  $Y \in T - \{\pounds\}$  (Y is the symbol to be written in the cell being scanned—it replaces the symbol that was there before), or  $Y \in \{\mathsf{L},\mathsf{R}\}$  (Y is the direction, left or right, in which the head moves, with L and R being fresh symbols).

We can always assume that M is such that its head never moves left of its initial position (say, by postulating that  $\varrho(q, \mathcal{L}) = (p, \mathsf{R})$  always holds). Starting from an all-blank tape with the head scanning the cell next to  $\mathcal{L}$ , at each step there are only finitely many non-blank cells, so we can represent a *configuration* of M as an infinite sequence of the form

$$\varkappa = (\pounds, X_1, \ldots, X_{n-1}, (q, X_n), X_{n+1}, \ldots, X_m, B, B, \ldots),$$

where  $q \in Q$  is the current state,  $\pounds, X_1, \ldots, X_m$  is the non-blank part of the current tape description, and the head is scanning the *n*th cell. For example, the initial configuration  $\varkappa_0$  of M looks as follows:

$$\varkappa_0 = (\pounds, (q_0, B), B, B, \dots)$$

Starting with  $\varkappa_0$  and using the transition function  $\varrho$ , we define in the standard way the unique sequence of configurations  $\varkappa_0, \varkappa_1, \ldots$  of M which is called the *computation* of M. Let  $H_M$  denote the number of configurations in this computation (that is,  $H_M < \omega$  if M eventually stops, and  $H_M = \omega$  if it does not). Observe that in  $\varkappa_n$  the head cannot be further to the right than the n + 1st cell.

Now, given a Turing machine M, we define a bimodal formula  $\varphi_M$  as follows. Let

$$A = T \cup (Q \times T).$$

Slightly abusing notation, for every  $s \in A$ , we introduce a propositional variable s (in particular, we treat  $(q, X) \in Q \times T$  as a single variable in this context). Then  $\varphi_M$  is the conjunction of the formulas:

$$\Box \Box (\operatorname{grid} \leftrightarrow \bigvee_{s \in A} s), \tag{45}$$

$$\blacksquare \blacksquare \bigwedge_{s \neq s' \in A} \neg (s \land s'), \tag{46}$$

$$\Box (\Box \bot \land \Box \bot \to \pounds), \tag{47}$$

$$\Box \Box (\diamondsuit^{=1} \top \land \diamondsuit^{=1} \top \to (q_0, B)), \tag{48}$$

$$\Box \Box (\Phi^{=1} \Phi^{=1} \text{wall} \land \Phi \Phi \top \to B), \tag{49}$$

$$\bigwedge_{\substack{q,X)=(p,\mathsf{L})\\Z\in T}} \blacksquare \blacksquare \Big( \mathsf{grid} \land \, \Phi^{=1} \diamondsuit^{=1} \big( (q,X) \land \, \Phi(\mathsf{left} \land \diamondsuit Z) \big) \to (p,Z) \Big), \tag{50}$$

$$\bigwedge_{\substack{\delta(q,X)=(p,Y)\\Y\neq\mathsf{L},\ Z\in T}} \square \left( \mathsf{grid} \land \blacklozenge^{=1} \diamondsuit^{=1} \left( (q,X) \land \diamondsuit (\mathsf{left} \land \diamondsuit Z) \right) \to Z \right), \tag{51}$$

$$\bigwedge_{\substack{Y \in T \\ Y \in T}} \blacksquare \blacksquare \left( \mathsf{grid} \land \blacklozenge \left( \diamondsuit^{=1} \mathsf{left} \land \diamondsuit(q, X) \right) \to (p, Y) \right), \tag{52}$$

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$$\bigwedge_{\substack{\delta(q,X)=(p,Y)\\Y\notin T}} \square \left( \operatorname{grid} \wedge \mathrel{\textcircled{\baselineskip}} (\varphi^{=1} \operatorname{left} \wedge \mathrel{\textcircled{\baselineskip}} (q,X)) \to X \right),$$
(53)
$$\bigwedge_{\substack{\delta(q,X)=(p,\mathsf{R})\\Z\in T}} \square \left( \operatorname{grid} \wedge \operatorname{\textcircled{\baselineskip}} (\varphi^{=1} \operatorname{left} \wedge \mathrel{\textcircled{\baselineskip}} (Z \wedge \mathrel{\textcircled{\baselineskip}} (\operatorname{left} \wedge \mathrel{\textcircled{\baselineskip}} (q,X))) \right) \to (p,Z) \right),$$
(54)

(55)

 $\neg$ 

LEMMA 5.  $\varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_M$  is satisfiable in any  $\infty$ -chessboard.

PROOF. Let  $\mathfrak{F} = (W, R_1, R_2)$  be an  $\infty$ -chessboard with root r. Take the model  $\mathfrak{N}$  over  $\mathfrak{F}$  defined in the proof of Lemma 3. As is shown there,  $(\mathfrak{N}, r) \models \varphi_{\infty} \land \varphi_{grid}$ . Define a valuation of the propositional variables  $s \in A$  in  $\mathfrak{N}$  by taking, for all  $x \in W$ ,

$$(\mathfrak{N}, x) \models s \quad \text{iff} \quad hr^{\mathfrak{N}}(x) = vr^{\mathfrak{N}}(x) = \sharp(i, j) \quad \text{for some } i, j < \omega$$
  
such that the *i*th symbol in  $\varkappa_{\min(j, H_M - 1)}$  is *s*. (57)

Then it is straightforward to check that  $(\mathfrak{N}, r) \models \varphi_M$ .

The next lemma shows that in fact  $\varphi_M$  'forces' the consecutive configurations  $\varkappa_0, \varkappa_1, \ldots$  of the computation of M on the consecutive horizontal lines of the  $\omega \times H_M$ -grid (starting from the line  $(0,0), (1,0), (2,0), \ldots$ ):

LEMMA 6. Suppose that  $\mathfrak{M}$  is a model based on a frame  $\mathfrak{F} = (W, R_1, R_2)$  for  $[\mathbf{K4}, \mathbf{K4}]$  with root r. If  $(\mathfrak{M}, r) \models \varphi_{grid} \land \varphi_M$  then, for all  $s \in A$ , all  $n < \omega$  such that pair(n) = (i, j) and  $j < H_M$ , and all  $x \in V$  such that hr(x) = vr(x) = n,

$$(\mathfrak{M}, x) \models s$$
 iff the *i*th symbol of the configuration  $\varkappa_i$  is s. (58)

**PROOF.** As before we use the notation of Section 4. The proof proceeds by induction on n. For n = 0, (58) follows from (47) and (46).

Suppose that n > 0 is such that  $\operatorname{pair}(n) = (i, j), j < H_M$ , and (58) holds for all k < n. Take an  $x \in V$  with hr(x) = vr(x) = n. If  $\operatorname{pair}(n)$  is on the floor then (58) holds by (48), (49) and (46). So suppose that  $\operatorname{pair}(n)$  is not on the floor, that is, j > 0. Then  $\sharp(i+1, j-1) = n-1, \ \sharp(i, j-1) = left_{n-1}$  and, if  $i > 0, \$  $\sharp(i-1, j-1) = left_{left_{n-1}}$ . Let  $s_i \in A$  denote the *i*th symbol of the configuration  $\varkappa_{j-1}$ . Take a perfect  $n \times n$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq n)$  starting at x. By the induction hypothesis we then have

$$(\mathfrak{M}, x_{n-1,n-1}) \models s_{i+1}, \qquad (\mathfrak{M}, x_{left_{n-1}, left_{n-1}}) \models s_i \qquad (59)$$
  
and, if  $i > 0$ ,  $(\mathfrak{M}, x_{left_{left_{n-1}}, left_{left_{n-1}}}) \models s_{i-1}.$ 

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Let  $h < \omega$  be such that the head is scanning the *h*th cell of  $\kappa_{j-1}$ . There are four cases:

Case 1: h = i + 1, that is,  $s_{i+1} = (q, X)$  for some  $q \in Q, X \in T$ . Then, by (59), (41), (45), and Lemma 4 (i) and (iv),

$$(\mathfrak{M}, x) \models \operatorname{grid} \wedge \Phi^{=1} \diamondsuit^{=1} ((q, X) \wedge \Phi(\operatorname{left} \wedge \diamondsuit s_i)).$$

Now one can use either (50) and (46), or (51) and (46) (depending on the value of  $\delta(q, X)$ ) to obtain (58), as required.

Case 2: h = i. This case is similar to Case 1: we only use (52) or (53) in place of (50) and (51).

Case 3: h = i - 1. This time we use (54) or (55).

Case 4:  $h \neq i - 1, i, i + 1$ . In this case we use (56).

5.3. Encoding tilings. A *tile type* is a 4-tuple of colours

t = (left(t), right(t), up(t), down(t)).

For a finite set  $\Theta$  of tile types and a subset  $X \subseteq \omega \times \omega$ , we say that  $\Theta$  tiles X if there exists a function (called a tiling)  $\tau$  from X to  $\Theta$  such that, for all  $(i, j) \in X$ ,

• if  $(i, j+1) \in X$  then  $up(\tau(i, j)) = down(\tau(i, j+1))$  and

• if  $(i+1,j) \in X$  then  $right(\tau(i,j)) = left(\tau(i+1,j))$ .

Given a finite set  $\Theta$  of tile types, we introduce a propositional variable t, for every  $t \in \Theta$ . Let  $\varphi_{\Theta}$  be the conjunction of the following formulas:

$$\blacksquare \square (\operatorname{grid} \leftrightarrow \bigvee_{t \in \Theta} t), \tag{60}$$

$$\blacksquare \blacksquare \bigwedge_{t \neq t' \in \Theta} \neg(t \land t'), \tag{61}$$

$$\square \qquad \bigwedge_{t \ t' \in \Theta} \qquad \left( t \to \square (\diamondsuit^{=1} \mathsf{left} \to \neg \diamondsuit t') \right), \tag{62}$$

 $up(t') \neq down(t)$ 

E

$$\square \square \bigwedge_{\substack{t,t' \in \Theta \\ right(t') \neq left(t)}} \left( t \to \square \left( \text{left} \to \neg \diamondsuit t' \right) \right).$$
(63)

LEMMA 7. Suppose that  $\Theta$  tiles  $\omega \times \omega$ . Then  $\varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_{\Theta}$  is satisfiable in any  $\infty$ -chessboard.

PROOF. Let  $\mathfrak{F}$  be an  $\infty$ -chessboard with root r. Take a model  $\mathfrak{N}$  over  $\mathfrak{F}$  as in the proof of Lemma 3. Then, as is shown in the proof of Lemma 3,  $(\mathfrak{N}, r) \models \varphi_{\infty} \land \varphi_{qrid}$  holds.

Fix some tiling  $\tau : \omega \times \omega \to \Theta$ . Define a valuation of the propositional variables  $t \in \Theta$  in  $\mathfrak{N}$  by taking, for all  $x \in W$ ,

$$(\mathfrak{N}, x) \models t$$
 iff  $hr^{\mathfrak{N}}(x) = vr^{\mathfrak{N}}(x) = \sharp(i, j)$  for some  $i, j < \omega$  with  $\tau(i, j) = t$ .

Then it is straightforward to check that  $(\mathfrak{N}, r) \models \varphi_{\Theta}$ .

For every  $n < \omega$ , let

$$plane_n = \{(i, j) \mid \sharp(i, j) \le n\}.$$

 $\neg$ 

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LEMMA 8. Suppose that a model  $\mathfrak{M}$  is based on a frame for  $[\mathbf{K4}, \mathbf{K4}]$  with root r and that  $(\mathfrak{M}, r) \models \varphi_{grid} \land \varphi_{\Theta}$ . Then, for every  $n < \omega$ , every  $x \in V$  such that hr(x) = vr(x) = n, and every perfect  $n \times n$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq n)$  starting at x, the function  $\tau : plane_n \to \Theta$  defined by

$$\tau(i,j) = t \qquad iff \qquad (\mathfrak{M}, x_{\sharp(i,j),\sharp(i,j)}) \models t$$

is a tiling of  $plane_n$ .

PROOF. The proof is by induction on n. For n = 0 the statement is obvious. Suppose that n > 0 and the statement of the lemma holds for all k < n. Take a perfect  $n \times n$ -rectangle  $x_{i,j}$   $(i \leq n, j \leq n)$  starting at x. Since  $left_n$  (if pair(n)is not on the wall) and  $left_{n-1}$  (if pair(n) is not on the floor) are both smaller than n, the statement holds by IH, Lemma 4, (62) and (63).

**5.4.** Proofs of Theorems 2–4. We are now in a position to prove the results of Section 3. As we already saw, Theorem 1 is an immediate consequence of Theorems 2 and 3.

PROOF OF THEOREM 2. Item (i), the lack of the fmp, was proved in Section 4. Here we give two different proofs of undecidability, one using Turing machines, and another using tilings.

Let L be as specified in the formulation of Theorem 2. First we reduce the undecidable *non-halting problem for Turing machines* (see, e.g., [21]) to the satisfiability problem for L. To this end, given a Turing machine M, define a formula  $\Phi_M$  to be the conjunction of the formulas  $\varphi_{\infty}$ ,  $\varphi_{grid}$ ,  $\varphi_M$  introduced above, and

$$\blacksquare \blacksquare \bigwedge_{X \in T} \neg(q_1, X). \tag{64}$$

We claim that

 $\Phi_M$  is *L*-satisfiable

M does not stop having started from an all-blank tape.

Suppose first that  $\Phi_M$  is satisfied in a model  $\mathfrak{M}$  for L. As  $[\mathbf{K4}, \mathbf{K4}] \subseteq L$ and  $[\mathbf{K4}, \mathbf{K4}]$  is Kripke complete, we may assume that the underlying frame of  $\mathfrak{M}$  is a frame for  $[\mathbf{K4}, \mathbf{K4}]$ . Suppose that M eventually stops. Then  $H_M < \omega$ and there is  $i < \omega$  such that the *i*th symbol of  $\varkappa_{H_M-1}$  is  $(q_1, X)$ , for some  $X \in T$ . Let  $n = pair(i, H_M - 1)$ . By Lemma 1, there is some  $x \in V$  such that hr(x) = vr(x) = n. So by Lemma 6,  $(\mathfrak{M}, x) \models (q_1, X)$ , contrary to (64).

iff

Now suppose that M does not stop having started from an all-blank tape. By assumption, L has an  $\infty$ -chessboard  $\mathfrak{F}$  with root r among its frames. Take the model  $\mathfrak{N}$  over  $\mathfrak{F}$  defined in the proof of Lemma 5. As is shown there,  $(\mathfrak{N}, r) \models \varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_M$ . It is straightforward to see that (64) also holds at r in  $\mathfrak{N}$ .

Our second proof uses tilings. We reduce the following undecidable (see [37, 4])  $\omega \times \omega$ -tiling problem to the satisfiability problem for L: given a finite set  $\Theta$  of tile types, decide whether  $\Theta$  can tile  $\omega \times \omega$ .

Indeed, using Lemma 8, it is straightforward to show that if  $\varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_{\Theta}$  is *L*-satisfiable then  $\Theta$  tiles  $plane_n$ , for all  $n < \omega$ . A standard compactness argument (or König's lemma) shows that if a given finite set  $\Theta$  of tile types tiles  $plane_n$  for every  $n < \omega$ , then it actually tiles the whole  $\omega \times \omega$ -grid.

On the other hand, since L has an  $\infty$ -chessboard  $\mathfrak{F}$  among its frames, if  $\Theta$  tiles  $\omega \times \omega$ , then  $\varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_{\Theta}$  is L-satisfiable, by Lemma 7.

Both proofs above show that L must be undecidable.

PROOF OF THEOREM 3. Now we deal with the logic Log (C) such that C contains a k-chessboard for every  $k < \omega$ , but no  $\infty$ -chessboard. This time we reduce the (undecidable, but recursively enumerable) halting problem for Turing machines to the satisfiability problem for Log (C). To this end, given a Turing machine M, define a formula  $\varphi_{fin}$  in the same way as  $\varphi_{\infty}$  but with the 'generating' conjuncts (13) and (14) replaced by their 'relativised' versions

$$\Box \left(\neg \bigotimes_{X \in T} (q_1, X) \to \bigotimes(\neg d \land \Box d)\right), \tag{65}$$

$$\Box \left(\neg \bigoplus_{X \in T} (q_1, X) \to \bigoplus (d \land \Box \neg d)\right), \tag{66}$$

and with two extra conjuncts

$$\bigwedge_{X \in T} \blacksquare \bigl( \blacklozenge(q_1, X) \to \blacksquare(\mathsf{grid} \to (q_1, X)) \bigr), \tag{67}$$

$$\bigwedge_{X \in T} \square (\diamondsuit(q_1, X) \to \square(\operatorname{grid} \to (q_1, X)))$$
(68)

added. Let  $\Psi_M$  be the conjunction of  $\varphi_{fin}$ ,  $\varphi_{grid}$  and  $\varphi_M$ . We claim that

 $\Psi_M$  is Log (C)-satisfiable iff M stops having started from an all-blank tape.

Suppose first that  $\Psi_M$  is satisfied at the root r of a model  $\mathfrak{M}$  that is based on a frame  $\mathfrak{F} = (W, R_1, R_2)$  from  $\mathcal{C}$ . Then both  $R_1$  and  $R_2$  are transitive, they commute and are Church-Rosser. Define  $\bar{R}_1^{\mathfrak{M}}$  and  $\bar{R}_2^{\mathfrak{M}}$  as in (2) and (3), and the horizontal and vertical ranks of points as in (4) and (5). Then **(cb1)** and **(cb2)** are satisfied by (9) and (10), and so  $\bar{R}_1^{\mathfrak{M}}$  and  $\bar{R}_2^{\mathfrak{M}}$  satisfy (tran), (com) and (chro).

Using (65) and (66), we start to 'generate' the points  $x_n$ ,  $u_n$  and  $v_n$  in the same way as in the proof of Lemma 1 (see (20) and Fig. 1). We claim that there is  $N < \omega$  such that

either 
$$(\mathfrak{M}, u_N) \models \diamondsuit \bigvee_{X \in T} (q_1, X)$$
 or  $(\mathfrak{M}, v_N) \models \diamondsuit \bigvee_{X \in T} (q_1, X).$  (69)

For suppose this is not the case. Then  $\varphi_{fin}$  generates the  $x_n$ ,  $u_n$  and  $v_n$  for all  $n < \omega$  in the same way as  $\varphi_{\infty}$  did. So, as the proof of Lemma 1 shows, we have points  $x_n$  with  $hr^{\mathfrak{M}}(x_n) = vr^{\mathfrak{M}}(x_n) = n$ , for every  $n < \omega$ . Therefore,  $\mathfrak{F}$  is an  $\infty$ -chessboard, which is a contradiction since  $\mathcal{C}$  does not contain such frames.

So let  $N < \omega$  be the smallest number such that (69) holds. Suppose, for example, that  $(\mathfrak{M}, u_N) \models \diamondsuit(q_1, X)$  for some  $X \in T$ . (Note that by (45)–(47) and (68), we have N > 0.) Then the points  $x_0, \ldots, x_N$  and  $u_0, \ldots, u_N$  are generated like in the proof of Lemma 1. As  $hr^{\mathfrak{M}}(x_N) = vr^{\mathfrak{M}}(x_N) = N$  by (26), Lemma 4 (i) implies that  $(\mathfrak{M}, x_N) \models \text{grid}$ . As  $u_N \bar{R}_1^{\mathfrak{M}} x_N$ ,  $(\mathfrak{M}, x_N) \models (q_1, X)$  follows by (68). Let pair(N) = (i, j). By Lemma 6, the *i*th symbol in  $\varkappa_j$  is  $(q_1, X)$ , and so Mmust stop no later than in *j* steps. The case when  $(\mathfrak{M}, v_N) \models \diamondsuit(q_1, X)$  is similar; we have to use (67) in place of (68).

 $\neg$ 

Now suppose that M stops having started from an all-blank tape, that is,  $H_M < \omega$ . As we know, L has a k-chessboard  $\mathfrak{F}$  with root r among its frames, for some  $k \ge H_M$ . By Claim 2.1, there is a perfect k-chessboard model  $\mathfrak{N}$  based on  $\mathfrak{F}$ . Define a valuation of the propositional variable d in  $\mathfrak{N}$  as in (31). Extend this model to the 'grid' and 'Turing machine variables' as in (39) and (57). Then  $(\mathfrak{N}, r) \models \varphi_{grid} \land \varphi_M$ . A proof similar to that of Lemma 2 shows that  $(\mathfrak{N}, r) \models \varphi_{fin}$ also holds. Moreover, it is not hard to see that (67) and (68) hold at r in  $\mathfrak{N}$  as well.

To prove Theorem 4 with the help of Turing machines, one should find a suitable  $\Sigma_1^1$ -hard problem. A non-deterministic Turing machine M is called recurrent if, having started from the all-blank tape, it has a computation that never halts and reenters the initial state  $q_0$  infinitely often. It is known (see, e.g., [19]) that the problem 'given a non-deterministic Turing machine M, decide whether it is recurrent' is  $\Sigma_1^1$ -complete. By appropriately modifying the formulas above, it is not difficult to reduce this problem to the satisfiability problems for the logics mentioned in Theorem 4. However, the formulas become even more complex than before, so below we give a (more transparent) proof with the help of a recurrent tiling problem instead.

PROOF OF THEOREM 4. The following *recurrent* tiling problem is known to be  $\Sigma_1^1$ -complete [17]: given a finite set  $\Theta$  of tile types and a  $t_0 \in \Theta$ , decide whether  $\Theta$  tiles the  $\omega \times \omega$ -grid in such a way that  $t_0$  occurs infinitely often on the wall.

So suppose that  $\Theta$  and some  $t_0 \in \Theta$  are given. Define  $\Psi_{\Theta,t_0}$  to be the conjunction of  $\varphi_{\infty}, \varphi_{qrid}, \varphi_{\Theta}$ , and the formulas

$$\Box \diamondsuit \operatorname{recc},\tag{70}$$

$$\Box \Box (\operatorname{recc} \to \neg \blacklozenge \operatorname{grid}), \tag{71}$$

$$\Box ( \mathbf{\Phi} \operatorname{recc} \to \mathbf{\Phi} (\operatorname{wall} \wedge t_0) ), \tag{72}$$

$$\bigwedge_{t\in\Theta} \blacksquare \big( \diamondsuit t \to \blacksquare (\operatorname{grid} \to t) \big), \tag{73}$$

$$\bigwedge_{t\in\Theta} \blacksquare (\diamondsuit t \to \blacksquare (\operatorname{grid} \to t)).$$
(74)

Now let L be as specified in the formulation of the theorem. We claim that

 $\Psi_{\Theta, t_0}$  is *L*-satisfiable iff  $\Theta$  tiles  $\omega \times \omega$  with  $t_0$  occurring

infinitely often on the wall. (75)

Suppose first that  $\Psi_{\Theta,t_0}$  is satisfied at the root r of a model  $\mathfrak{M}$  for L. Since L is Kripke complete, we may assume that  $\mathfrak{M}$  is based on a frame  $\mathfrak{F} = (W, R_1, R_2)$  for L. In particular,  $\mathfrak{F}$  is a frame for  $[\mathbf{K4}, \mathbf{DisK4.3}]$ . Then both  $R_1$  and  $R_2$  are transitive, they commute and are Church-Rosser. We also know that  $R_2$  is weakly connected and satisfies (7). Define the relations  $\overline{R}_1 = \overline{R}_1^{\mathfrak{M}}$  and  $\overline{R}_2 = \overline{R}_2^{\mathfrak{M}}$  as in (2) and (3). Then they satisfy (tran), (com) and (chro). Moreover, since  $\overline{R}_2 \subseteq R_2$  and  $R_2$  satisfies (7),  $\overline{R}_2$  satisfies (7) as well.

Note that  $R_2$  is not necessarily weakly connected. However, it always has the following property:

CLAIM 4.1. For all  $x, y, z \in W$ , if  $x\bar{R}_2y$ ,  $x\bar{R}_2z$  and vr(y) > vr(z) then  $y\bar{R}_2z$ .

PROOF OF CLAIM 4.1. Clearly, it is enough to show that if x, y, z are such that  $x\bar{R}_2y$  and  $x\bar{R}_2z$  but neither  $z\bar{R}_2y$  nor  $y\bar{R}_2z$  hold, then vr(y) = vr(z). This statement is an immediate consequence of the following property:

$$\forall xyz \ \left( x\bar{R}_2 y \land x\bar{R}_2 z \land \neg y\bar{R}_2 z \land \neg z\bar{R}_2 y \longrightarrow \forall w \ \left( y\bar{R}_2 w \leftrightarrow z\bar{R}_2 w \right) \right)$$

The case of y = z is obvious. So suppose  $y \neq z$ . Since  $x\bar{R}_2y$  and  $x\bar{R}_2z$ , but the points y and z do not  $\bar{R}_2$ -see each other, they must have the same 'vertical colour,' say, v. Now suppose that  $y\bar{R}_2w$ . Then there is some u with vertical colour  $\neg v$  such that  $yR_2u$  and either u = w or  $uR_2w$ . Since  $R_2$  is weakly connected, we have either  $yR_2z$  or  $zR_2y$ . If  $zR_2y$  then  $z\bar{R}_2w$  follows by transitivity. So suppose  $yR_2z$ . Then either  $uR_2z$  or  $zR_2u$ . We cannot have  $uR_2z$ , because  $y\bar{R}_2z$  does not hold, so  $zR_2u$ . Therefore,  $z\bar{R}_2w$ .

Our next observation is that, for every  $x \in W$ ,

if 
$$vr(x) \neq 0$$
 then there is  $u$  such that  $xR_2u$  and  $vr(u) = 0.$  (76)

Indeed, if x = r then (76) follows from (11) and (chro). If  $r\bar{R}_1 x$  then take a u with  $r\bar{R}_2 u$  and vr(u) = 0, which gives (76) by (chro). If  $r\bar{R}_2 x$  then take a u with  $r\bar{R}_2 u$  and vr(u) = 0. Then we have  $x\bar{R}_2 u$  by Claim 4.1. Finally, if  $r\bar{R}_1 z\bar{R}_2 x$  for some z then take a u with  $z\bar{R}_2 u$  and vr(u) = 0. Then again  $x\bar{R}_2 u$  follows from Claim 4.1.

Next, we show that

$$\bar{R}_2$$
 is irreflexive. (77)

Suppose otherwise, that is, there is  $x \in W$  with  $x\bar{R}_2x$ . Then there is y such that  $xR_2yR_2x$  and the 'v-colours' of x and y are different, i.e.,  $x \neq y$ . By (76), there is u such that  $x\bar{R}_2u$  and vr(u) = 0, and so  $uR_2x$  cannot hold. But then we arrive to a contradiction with the property (7) of  $R_2$  because  $xR_2yR_2xR_2...R_2u$ .

CLAIM 4.2. For every  $x \in V$  with  $(\mathfrak{M}, x) \models \text{grid}$ , there is  $n < \omega$  such that vr(x) = n.

PROOF OF CLAIM 4.2. If  $(\mathfrak{M}, x) \models \Box \bot$  then the claim holds by (32). Now let  $x_0 = x$ . Starting from  $x_0$ , we construct a sequence  $x_0, x_1, \ldots$  as follows. Suppose that  $(\mathfrak{M}, x_n) \not\models \Box \bot$ . Then, by (36), we have  $(\mathfrak{M}, x_n) \models \Phi^{=1} \diamondsuit^{=1} grid$ , and so there are points  $y_{n+1}$  and  $x_{n+1}$  such that

- $x_n R_2 y_{n+1} R_1 x_{n+1}$ ,
- there is no point z such that  $x_n \bar{R}_2 z \bar{R}_2 y_{n+1}$ ,
- $(\mathfrak{M}, x_{n+1}) \models \mathsf{grid}.$

Moreover, if we let  $u_0 = x_0$  and  $u_1 = y_1$  and use (com) then, for each n > 0 such that  $(\mathfrak{M}, x_n) \not\models \Box \bot$ , we have points  $u_n$  such that  $u_n \bar{R}_2 u_{n+1} \bar{R}_1 y_{n+1}$ . We claim that there is some  $n < \omega$  such that  $(\mathfrak{M}, x_n) \models \Box \bot$ . Suppose otherwise. Then we have the points  $u_n$  for all  $n < \omega$ . By (77),  $u_n \neq u_{n+1}$  for all  $n < \omega$ . By (76), there is  $u_\infty$  such that  $x_0 \bar{R}_2 u_\infty$  and  $vr(u_\infty) = 0$ . So, by Claim 4.1 and the fact that  $x_0 \bar{R}_2 u_n$ , we have  $u_n \bar{R}_2 u_\infty$  for all  $n < \omega$ . But this is impossible in view of the property (7) of  $\bar{R}_2$ .

So let  $n < \omega$  be such that  $(\mathfrak{M}, x_n) \models \Box \bot$  holds. Then  $(\mathfrak{M}, x_n) \models \Box \bot$  follows from (32), and so  $vr(x_n) = 0$ . We claim that for all  $i \leq n$ ,

$$vr(x_{n-i}) = i$$

The proof is by induction on *i*. The basis of induction has been shown above. So suppose that our claim holds for every *j* with  $j < i \leq n$ , and take  $x_{n-i}$ . Then  $x_{n-i}\bar{R}_2y_{n-i+1}\bar{R}_1x_{n-i+1}$ . By IH,  $vr(x_{n-i+1}) = i - 1$ , and so  $vr(y_{n-i+1}) = i - 1$  as well. Suppose that  $vr(x_{n-i}) > i$ . Then there is *w* such that  $x_{n-i}\bar{R}_2w$  and vr(w) > i - 1. So, by Claim 4.1,  $w\bar{R}_2y_{n-i+1}$ . Since there is no point *z* such that  $x_{n-i}\bar{R}_2y_{n-i+1}$ , we arrive to a contradiction. Therefore,  $vr(x_{n-i}) = i$ .

CLAIM 4.3. For every  $n < \omega$  there exist  $m \ge n$ ,  $m < \omega$ , and  $x \in V$  such that hr(x) = vr(x) = m and  $(\mathfrak{M}, x) \models wall \land t_0$ .

PROOF OF CLAIM 4.3. Fix an  $n < \omega$ . Since  $(\mathfrak{M}, r) \models \varphi_{\infty}$ , there exists  $u_n$  such that  $r\bar{R}_2u_n$  and  $vr(u_n) = n$  (see (gen3) and (24) in the proof of Lemma 1). By (70), there is w such that  $u_n\bar{R}_1w$  and  $(\mathfrak{M}, w) \models \text{recc. So } vr(w) = n$  as well. By (com), there is v such that  $r\bar{R}_1v\bar{R}_2w$ . By (72), there is z such that  $v\bar{R}_2z$ and  $(\mathfrak{M}, z) \models wall \wedge t_0$ . Then, by (60),  $(\mathfrak{M}, z) \models \text{grid. So, by Claim 4.2, we have}$ vr(z) = m for some  $m < \omega$ . By (71),  $w\bar{R}_2z$  cannot hold. So it follows from Claim 4.1 that m = vr(z) > vr(w) = n.

We can show now that there exists  $x \in V$  such that hr(x) = vr(x) = m and  $(\mathfrak{M}, x) \models \mathsf{wall} \land t_0$ . By (com), there is u such that  $r\bar{R}_2 u\bar{R}_1 z$  and vr(u) = m. In view of **(gen4)** and (25), there is a point  $v_m$  such that  $r\bar{R}_1 v_m$  and  $hr(v_m) = m$ . By (chro), there is x such that  $u\bar{R}_1 x$  and  $v_m\bar{R}_2 x$ , and so hr(x) = vr(x) = m. Finally, we obtain  $(\mathfrak{M}, x) \models \mathsf{grid}$  by Lemma 4 (i), and  $(\mathfrak{M}, x) \models \mathsf{wall} \land t_0$  by (35) and (74).

CLAIM 4.4. For all  $n < m < \omega$  and  $x \in V$  with hr(x) = vr(x) = n, and for every perfect  $n \times n$ -rectangle  $x_{i,j}$   $(i, j \leq n)$  starting at x, there exist a  $y \in V$ with hr(y) = vr(y) = m and a perfect  $m \times m$ -rectangle  $y_{i,j}$   $(i, j \leq m)$  starting at y such that,

for every  $i \leq n$  and every  $t \in \Theta$ ,  $(\mathfrak{M}, x_{i,i}) \models t$  iff  $(\mathfrak{M}, y_{i,i}) \models t$ . (78)

PROOF OF CLAIM 4.4. Take some  $n < m < \omega$ , x and a perfect rectangle starting at x as specified above. Let u be such that  $r\bar{R}_2 u\bar{R}_1 x$ . Then vr(u) = n. By Lemma 1, there are points  $u_m$  and  $x_m$  such that  $r\bar{R}_2 u_m\bar{R}_1 x_m$  and  $vr(u_m) = vr(x_m) = hr(x_m) = m$ . So there are points  $u_{m-1}, u_{m-2}, \ldots, u_{n+1}$  such that  $vr(u_i) = i$  and

$$u_m \bar{R}_2 u_{m-1} \bar{R}_2 u_{m-2} \bar{R}_2 \dots \bar{R}_2 u_{n+1},$$

and points  $y_{m-1,m}, y_{m-2,m}, \ldots, y_{n,m}$  such that  $hr(y_{i,m}) = i$  and

$$x_m \bar{R}_1 y_{m-1,m} \bar{R}_1 y_{m-2,m} \bar{R}_1 \dots \bar{R}_1 y_{n,m}.$$

By Claim 4.1, we also have  $u_{n+1}R_2u$ . By (chro), there are points  $y_{n,m-1}, y_{n,m-2}, \dots, y_{n,n}$  such that  $vr(y_{n,i}) = i$  and

$$y_{n,m}R_2y_{n,m-1}R_2y_{n,m-2}R_2\ldots R_2y_{n,m}$$

and  $uR_1y_{n,n}$ .

We claim that if we choose y to be  $x_m$  and take any perfect  $m \times m$ -rectangle starting at y that contains the points  $y_{i,m}$   $(m-1 \leq i \leq n)$  and  $y_{n,j}$   $(m-1 \leq j \leq n)$  above, then (78) is satisfied. Indeed, first let i = n. Then  $(\mathfrak{M}, y_{n,n}) \models \operatorname{grid}$ by Lemma 4 (i), and so (78) holds by  $x = x_{n,n}$ ,  $u\bar{R}_2x$ ,  $u\bar{R}_2y_{n,n}$  and (74). Now fix some i < n, and suppose that, say,  $(\mathfrak{M}, x_{i,i}) \models t$ , for some  $t \in \Theta$ . Then  $x_{n,n}\bar{R}_1x_{i,n}\bar{R}_2x_{i,i}$  and  $y_{n,n}\bar{R}_1y_{i,n}\bar{R}_2y_{i,i}$ . By (com), there are  $u_x$  and  $u_y$ such that  $u\bar{R}_2u_x$ ,  $u\bar{R}_2u_y$ ,  $u_x\bar{R}_1x_{i,i}$ ,  $u_y\bar{R}_1y_{i,i}$ , and so  $vr(u_x) = vr(u_y) = i$ . By (chro), there is w such that  $u_x\bar{R}_1w$  and  $y_{i,n}\bar{R}_2w$ , so hr(w) = vr(w) = i. By Lemma 4 (i), we have  $(\mathfrak{M}, w) \models \operatorname{grid}$ . Then  $(\mathfrak{M}, y_{i,i}) \models t$  follows from (73), (74) and Lemma 4 (i).

Claims 4.3, 4.4 and Lemma 8 imply, with the help of König's lemma, that there is a tiling of  $\omega \times \omega$  with  $t_0$  occurring infinitely often on the wall, as required.

Now let us prove the ' $\Leftarrow$ ' direction of (75). Take a recurrent tiling of  $\omega \times \omega$ . By assumption, *L* has an  $\infty$ -chessboard  $\mathfrak{F}$  with root *r* among its frames. Define a model  $\mathfrak{N}$  over  $\mathfrak{F}$  as in the proof of Lemma 7. As is shown in that proof,  $(\mathfrak{N}, r) \models \varphi_{\infty} \wedge \varphi_{grid} \wedge \varphi_{\Theta}$ . Then, for all *x* in  $\mathfrak{F}$ , define

$$(\mathfrak{N}, x) \models \operatorname{recc}$$
 iff there is z such that  $(\mathfrak{N}, z) \models \operatorname{wall} \wedge t_0$  and  
either  $x = z$  or  $z \overline{R}_2^{\mathfrak{N}} x$ .

It is not hard to see that (70)-(74) are also satisfied at r in  $\mathfrak{N}$ .

PROOF OF COROLLARY 4.1. Let  $L_1$ ,  $L_2$  and L be as specified in the formulation of the corollary. Then we know that L has a frame that is a product of two rooted linear orders each of which contains an infinite descending chain of distinct points.

We show that such a frame is an  $\infty$ -chessboard. Let  $\mathfrak{F}_1 = (W_1, <_1)$  and  $\mathfrak{F}_2 = (W_2, <_2)$  be two rooted linear orders with infinite descending chains

$$x_0 \geq_1 x_1 \geq_1 x_2 \geq_1 \dots$$
 and  $y_0 \geq_2 y_1 \geq_2 y_2 \geq_2 \dots$ 

of points from  $W_1$  and  $W_2$ , respectively. Define a valuation  $\mathfrak{V}$  in  $\mathfrak{F}_1 \times \mathfrak{F}_2$  by taking:

$$\mathfrak{V}(h) = \{ (x,y) \mid x_0 \leq_1 x \} \cup \{ (x,y) \mid x_n \leq_1 x <_1 x_{n-1}, 0 < n < \omega, n \text{ is even} \},\$$

$$\mathfrak{V}(v) = \{(x,y) \mid y_0 \leq_2 y\} \cup \{(x,y) \mid y_n \leq_2 x <_2 y_{n-1}, 0 < n < \omega, n \text{ is even}\}$$

and let  $\mathfrak{M} = (\mathfrak{F}_1 \times \mathfrak{F}_2, \mathfrak{V})$ . It is not hard to see that for all (x, y) in  $\mathfrak{F}_1 \times \mathfrak{F}_2$ , and for all  $n < \omega$ ,

$$hr^{\mathfrak{M}}(x,y) = n \quad \text{iff} \quad \text{either } n = 0 \text{ and } x_0 \leq_1 x, \text{ or } x_n \leq_1 x <_1 x_{n-1},$$
$$vr^{\mathfrak{M}}(x,y) = n \quad \text{iff} \quad \text{either } n = 0 \text{ and } y_0 \leq_2 y, \text{ or } y_n \leq_2 y <_2 y_{n-1}.$$

It follows that  $\mathfrak{F}_1 \times \mathfrak{F}_2$  is an  $\infty$ -chessboard. Therefore, by Theorem 4, L is  $\Pi_1^1$ -hard.

For the  $\Pi_1^1$  upper bound, it is readily seen by a step-by-step argument that, for each of the listed pairs  $L_1$  and  $L_2$ , their product  $L_1 \times L_2$  is determined by products of countable  $L_1$ - and  $L_2$ -frames. Now, a Kripke model  $\mathfrak{M}$  over such a frame can be selected with universal second-order quantification. Once  $\mathfrak{M}$  is selected, the check that  $\mathfrak{M} \models \varphi$  is first-order. §6. Discussion. We conclude this paper with a few remarks on related results and further research.

The undecidability theorems presented in this paper are optimal in the sense that all 'natural' logics containing  $[\mathbf{K4}, \mathbf{K4}]$  and having no frames of arbitrary finite or infinite depth are in fact decidable. They are not optimal, however, in the sense that

- (a) some logics determined by products of linear frames are known to be of higher complexity than it follows from the results of this paper, and
- (b) for some of the discussed logics the exact complexity is still unknown.

Let us first discuss (a). Interesting examples are the logics

 $Log((\omega, <) \times (\omega, <))$  and  $Log\{(\omega, <) \times \mathfrak{F} \mid \mathfrak{F} \models K4.3\}$ 

which are shown to be  $\Pi_1^1$ -hard in [35, 31] and [11, Theorem 7.12]. (In the context of this paper these logics are covered by Theorem 3 which 'only' shows that they are not recursively enumerable.) Note that the  $\Pi_1^1$ -complete logics

$$Log(\omega, <) \times Log(\omega, <)$$
 and  $Log((\omega, <) \times (\omega, <))$ 

are different because, for instance,  $(\{\infty\} \cup \mathbb{Z}, >) \times (\{\infty\} \cup \mathbb{Z}, >)$  is a frame for  $\text{Log}(\omega, <) \times \text{Log}(\omega, <)$  and it is an  $\infty$ -chessboard satisfying  $\varphi_{\infty}$ , while the frame  $(\omega, <) \times (\omega, <)$  is not an  $\infty$ -chessboard, and so  $\varphi_{\infty}$  is not  $\text{Log}((\omega, <) \times (\omega, <))$ -satisfiable. The proofs of  $\Pi_1^1$ -hardness of these logics uses the same enumeration of the  $\omega \times \omega$  grid as in Section 5.1. The difference is that if both components are linear then one can also write a formula that generates the diagonal 'forwards,' as opposed to our  $\varphi_{\infty}$  that does it 'backwards.' For more examples and details the reader is referred to [11].

As concerns (b), we note first that we have obtained  $\Pi_1^1$ -completeness results only for 'transitive' products where one component is a 'linear discrete' modal logic. The exact complexity of undecidable product logics like  $\mathbf{K4} \times \mathbf{GL}$  or  $\mathbf{Grz} \times \mathbf{Grz}$  remains unknown. However, we conjecture that there are logics of much higher complexity than  $\Pi_1^1$  satisfying the conditions of Theorem 4 and that this can be proved using the technique of Thomason [36].

Because of the extremely high computational complexity of product logics, an interesting and promising direction of research is to consider various relativisations of the product construction. In the extreme, when arbitrary relativisations are allowed, we may end up with the fusion of the combined modal logics [26]. On the other hand, it is shown in [16] that 'expanding domain' relativisations of product logics with transitive frames can be decidable, though not in primitive recursive time. In particular, bimodal logics interpreted in two-dimensional structures are decidable, if one component—call it the flow of time—is a finite linear order (or a finite transitive tree) and the other component is composed of transitive trees (or partial orders/quasi-orders/finite linear orders) expanding over the time. As we saw in this paper, none of these logics is decidable when interpreted in models with constant domains. Further, [23] presents an investigation of expanding domain relativisations along ( $\omega$ , <) of products with Log ( $\omega$ , <) and shows that, for example, the expanding domain relativisations of

 $\log(\omega, <) \times \mathbf{K4}$ ,  $\log(\omega, <) \times \mathbf{S4}$  and  $\log(\omega, <) \times \mathbf{S4.3}$  are undecidable. It remains open whether the expanding domain relativisations of products of 'branching or non-discrete transitive' logics like  $\mathbf{S4} \times \mathbf{S4}$  or  $\mathbf{S4.3} \times \mathbf{K4}$  are decidable.

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