

A Kripke frame for $\mathbf{intK5}_{\Box\Diamond}$, in turn, is a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_{\Box}, R_{\Diamond} \rangle$ with the property

$$(1.2) \quad R_{\Diamond}^{-1} \circ R_{\Box} \subseteq R_{\Box} \quad \text{and} \quad R_{\Box}^{-1} \circ R_{\Diamond} \subseteq R_{\Diamond}.$$

A point in a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_{\Box}, R_{\Diamond} \rangle$ is any element of W ; while a valuation in \mathcal{F} is a map V that associates a subset $V(p) (\subseteq W)$ with each propositional letter p such that

$$(1.3) \quad \text{if } x \triangleleft y \text{ and } x \in V(p), \text{ then } y \in V(p), \text{ for every } x, y \in W.$$

A Kripke model (based on \mathcal{F}) is a pair $\mathcal{M} = \langle \mathcal{F}, V \rangle$ of a Kripke frame \mathcal{F} and a valuation V in \mathcal{F} .

Let $\mathcal{M} = \langle \mathcal{F}, V \rangle$ be a Kripke model based on a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_{\Box}, R_{\Diamond} \rangle$, and let $x \in W$. By induction on the construction of a formula A , the relation $(\mathcal{M}, x) \models A$ is defined as below:

- (i) $(\mathcal{M}, x) \models p$ iff $x \in V(p)$;
- (ii) $(\mathcal{M}, x) \models B \wedge C$, iff $(\mathcal{M}, x) \models B$ and $(\mathcal{M}, x) \models C$; and similarly for $(\mathcal{M}, x) \models B \vee C$;
- (iii) $(\mathcal{M}, x) \models B \supset C$, iff $x \triangleleft y$ and $(\mathcal{M}, y) \models B$ imply $(\mathcal{M}, y) \models C$ for every $y \in W$; and similarly for $(\mathcal{M}, x) \models \neg B$;
- (iv) $(\mathcal{M}, x) \models \Box B$, iff $x R_{\Box} y$ implies $(\mathcal{M}, y) \models B$ for every $y \in W$; and
- (v) $(\mathcal{M}, x) \models \Diamond B$, iff $x R_{\Diamond} y$ and $(\mathcal{M}, y) \models B$ for some $y \in W$.

It is easily proved, owing to the properties (1.3) and (1.1), by induction on the construction of A that: if $x \triangleleft y$ and $(\mathcal{M}, x) \models A$, then $(\mathcal{M}, y) \models A$, for every $x, y \in W$.

A formula A is called *valid* in a Kripke frame \mathcal{F} , if $(\mathcal{M}, x) \models A$ for every Kripke model \mathcal{M} based on \mathcal{F} and every point x in \mathcal{F} .

Then, the intuitionistic modal logic $\mathbf{intK5}_{\Box\Diamond}$ is the bi-modal logic which is characterized by the class of Kripke frames for $\mathbf{intK5}_{\Box\Diamond}$; that is, a formula is a thesis of $\mathbf{intK5}_{\Box\Diamond}$, iff it is valid in every Kripke frame for $\mathbf{intK5}_{\Box\Diamond}$. See Hasimoto [2] for a finite axiomatization of $\mathbf{intK5}_{\Box\Diamond}$.

2 Modal operators \Box^{∞} and \Diamond^{∞}

For the convenience of filtration, we introduce new modal operators \Box^{∞} and \Diamond^{∞} such that for every Kripke model $\mathcal{M} = \langle \mathcal{F}, V \rangle$ based on a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_{\Box}, R_{\Diamond} \rangle$, and every $x \in W$,

- (vi) $(\mathcal{M}, x) \models \Box^{\infty} B$, iff $x R_{\Box}^{\infty} y$ implies $(\mathcal{M}, y) \models B$ for every $y \in W$; and

(vii) $(\mathcal{M}, x) \models \diamond^\infty B$, iff $x R_\diamond^\infty y$ and $(\mathcal{M}, y) \models B$ for some $y \in W$;

where R_\square^∞ and R_\diamond^∞ are the transitive closures of R_\square and R_\diamond , respectively; to put it concretely, $x R_\square^\infty y$ ($x R_\diamond^\infty y$, resp.), iff for some sequence x_1, x_2, \dots, x_n of elements of W of length $n \geq 2$, $x_k R_\square x_{k+1}$ ($x_k R_\diamond x_{k+1}$, resp.) for $k = 1, 2, \dots, n-1$, and moreover, $x_1 = x$ and $x_n = y$.

Proposition 2.1 *Let $\mathcal{F} = \langle W, \triangleleft, R_\square, R_\diamond \rangle$ be a Kripke frame for $\text{intK5}_{\square\diamond}$. The following properties hold for every $x, y, z \in W$.*

- (1) *If $x R_\square y$, then $x R_\square^\infty y$.*
- (2) *If $x R_\diamond y$, then $x R_\diamond^\infty y$.*
- (3) *If $x R_\square y$ and $y R_\square^\infty z$, then $x R_\square^\infty z$.*
- (4) *If $x R_\square y$ and $x R_\diamond^\infty z$, then $y R_\diamond z$.*
- (5) *If $x R_\diamond y$ and $y R_\diamond^\infty z$, then $x R_\diamond^\infty z$.*
- (6) *If $x R_\diamond y$ and $x R_\square^\infty z$, then $y R_\square z$.*

PROOF. (1)–(3) and (5) are evident. To show (4), we suppose $x R_\square y$ and $x R_\diamond^\infty z$, and derive $y R_\diamond z$. From the latter assumption, $x_k R_\diamond x_{k+1}$ ($k = 1, 2, \dots, n-1$), $x_1 = x$ and $x_n = z$, for some x_1, x_2, \dots, x_n ($n \geq 2$). Owing to the property (1.2), $x_{k+1} R_\square y$ and $y R_\diamond x_{k+1}$ are deduced by induction on k ($k = 1, 2, \dots, n-1$). So, $y R_\diamond z$ in particular.

The proof of (6) is similar to that of (4), and so is omitted. ■

Corollary 2.2 *Let $\mathcal{M} = \langle \mathcal{F}, V \rangle$ be a Kripke model based on a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_\square, R_\diamond \rangle$ for $\text{intK5}_{\square\diamond}$. The following properties hold for every $x, y \in W$ and every formula B .*

- (1) *If $(\mathcal{M}, x) \models \square^\infty B$, then $(\mathcal{M}, x) \models \square B$.*
- (2) *If $(\mathcal{M}, x) \models \diamond B$, then $(\mathcal{M}, x) \models \diamond^\infty B$.*
- (3) *If $x R_\square y$ and $(\mathcal{M}, x) \models \square^\infty B$, then $(\mathcal{M}, y) \models \square^\infty B$.*
- (4) *If $x R_\square y$ and $(\mathcal{M}, x) \models \diamond^\infty B$, then $(\mathcal{M}, y) \models \diamond B$.*
- (5) *If $x R_\diamond y$ and $(\mathcal{M}, y) \models \diamond^\infty B$, then $(\mathcal{M}, x) \models \diamond^\infty B$.*
- (6) *If $x R_\diamond y$ and $(\mathcal{M}, y) \models \square B$, then $(\mathcal{M}, x) \models \square^\infty B$.*

PROOF. Immediately follows from the proposition, item by item. ■

Digression If $\mathcal{F} = \langle W, \triangleleft, R_{\square}, R_{\diamond} \rangle$ is a Kripke frame for **intK5** $_{\square, \diamond}$, and moreover if $R_{\square} = R_{\diamond}$, then $R_{\square}^{\infty} = R_{\square}^2 (= R_{\square} \circ R_{\square})$. In fact, the “ \supseteq ”-part is evident, while for the “ \subseteq ”-part, we suppose $x R_{\square}^{\infty} y$, and derive $x R_{\square}^2 y$. By the assumption, $x_k R_{\square} x_{k+1}$ ($k = 1, 2, \dots, n-1$), $x_1 = x$ and $x_n = y$, for some x_1, x_2, \dots, x_n ($n \geq 2$). Owing to the property $R_{\square}^{-1} \circ R_{\square} \subseteq R_{\square}$, it follows $x_2 R_{\square} x_{k+1}$ and $x_{k+1} R_{\square} x_2$ by induction on k ($k = 1, 2, \dots, n-1$). So, $x_2 R_{\square} y$ in particular. This together with $x R_{\square} x_2$ implies $x R_{\square}^2 y$.

Hence, in the (classical) modal logic **K5**, one can substitute the double necessitation $\square\square$ for the new operator \square^{∞} , and similarly for \diamond^{∞} . In a separate paper, we will show a modified subformula property for **K5** which differs from Takano [3], by combining this observation with the filtration technique developed in the next section.

3 Filtration

To accomplish filtration for the intuitionistic modal logic **intK5** $_{\square, \diamond}$, we suppose throughout this section, that a formula A_0 (of the original language, namely, without \square^{∞} nor \diamond^{∞}) and a Kripke model $\mathcal{M} = \langle \mathcal{F}, V \rangle$ based on a Kripke frame $\mathcal{F} = \langle W, \triangleleft, R_{\square}, R_{\diamond} \rangle$ for **intK5** $_{\square, \diamond}$, such that $(\mathcal{M}, x) \not\models A_0$ for some $x \in W$, are given.

First, put

$$\Sigma = \text{Sub}(A_0) \cup \{ \square^{\infty} B \mid \square B \in \text{Sub}(A_0) \} \cup \{ \diamond^{\infty} B \mid \diamond B \in \text{Sub}(A_0) \},$$

where $\text{Sub}(A_0)$ denotes the set of subformulas of A_0 , and define the equivalence relation \sim on W as follows: $x \sim y$ if and only if

$$(\mathcal{M}, x) \models A \text{ iff } (\mathcal{M}, y) \models A, \text{ for every } A \in \Sigma,$$

and denote by $[x]$ the equivalence class generated by x . Clearly, Σ is a finite set containing A_0 , and is closed under subformulas.

Next, define the Kripke frame $\mathcal{F}_{\Sigma} = \langle W_{\Sigma}, \triangleleft_{\Sigma}, R_{\square\Sigma}, R_{\diamond\Sigma} \rangle$ as follows:

$$(3.1) \quad W_{\Sigma} = \{ [x] \mid x \in W \}.$$

$$(3.2) \quad [x] \triangleleft_{\Sigma} [y], \text{ iff } (\mathcal{M}, x) \models A \text{ implies } (\mathcal{M}, y) \models A \text{ for every } A \in \Sigma.$$

$$(3.3) \quad [x] R_{\square\Sigma} [y], \text{ iff all of the following three conditions hold:}$$

1. $(\mathcal{M}, x) \models \square B$ implies $(\mathcal{M}, y) \models B$ for every $\square B \in \Sigma$,
2. $(\mathcal{M}, x) \models \square^{\infty} B$ implies $(\mathcal{M}, y) \models \square^{\infty} B$ for every $\square B \in \Sigma$, and
3. $(\mathcal{M}, x) \models \diamond^{\infty} B$ implies $(\mathcal{M}, y) \models \diamond B$ for every $\diamond B \in \Sigma$.

$$(3.4) \quad [x] R_{\diamond\Sigma} [y], \text{ iff all of the following three conditions hold:}$$

1. $(\mathcal{M}, y) \models B$ implies $(\mathcal{M}, x) \models \diamond B$ for every $\diamond B \in \Sigma$,

2. $(\mathcal{M}, y) \models \diamond^\infty B$ implies $(\mathcal{M}, x) \models \diamond^\infty B$ for every $\diamond B \in \Sigma$, and
3. $(\mathcal{M}, y) \models \square B$ implies $(\mathcal{M}, x) \models \square^\infty B$ for every $\square B \in \Sigma$.

Then, W_Σ is finite, since Σ is finite; while $\triangleleft_\Sigma, R_{\square\Sigma}$ and $R_{\diamond\Sigma}$ are well-defined, since $\square^\infty B \in \Sigma$ iff $\square B \in \Sigma$, and $\diamond^\infty B \in \Sigma$ iff $\diamond B \in \Sigma$.

Proposition 3.1 *The quadruple \mathcal{F}_Σ forms a Kripke frame.*

PROOF. The relation \triangleleft_Σ clearly forms a partial order on W_Σ , and it is left to check the \mathcal{F}_Σ -version $\triangleleft_\Sigma \circ R_{\square\Sigma} \circ \triangleleft_\Sigma = R_{\square\Sigma}$ and $\triangleleft_\Sigma^{-1} \circ R_{\diamond\Sigma} \circ \triangleleft_\Sigma^{-1} = R_{\diamond\Sigma}$ of (1.1).

To show $\triangleleft_\Sigma \circ R_{\square\Sigma} \circ \triangleleft_\Sigma \subseteq R_{\square\Sigma}$ first, we suppose $[x](\triangleleft_\Sigma \circ R_{\square\Sigma} \circ \triangleleft_\Sigma)[y]$, and derive $[x]R_{\square\Sigma}[y]$. By the assumption, $[x]\triangleleft_\Sigma[u]$, $[u]R_{\square\Sigma}[v]$ and $[v]\triangleleft_\Sigma[y]$, for some u, v . Hence

$$(a) (\forall A \in \Sigma)[(\mathcal{M}, x) \models A \Rightarrow (\mathcal{M}, u) \models A];$$

and

- (b) $(\forall \square B \in \Sigma)[(\mathcal{M}, u) \models \square B \Rightarrow (\mathcal{M}, v) \models B];$
- (c) $(\forall \square B \in \Sigma)[(\mathcal{M}, u) \models \square^\infty B \Rightarrow (\mathcal{M}, v) \models \square^\infty B];$
- (d) $(\forall \diamond B \in \Sigma)[(\mathcal{M}, u) \models \diamond^\infty B \Rightarrow (\mathcal{M}, v) \models \diamond B];$

and

$$(e) (\forall A \in \Sigma)[(\mathcal{M}, v) \models A \Rightarrow (\mathcal{M}, y) \models A].$$

We must show

- (f) $(\forall \square B \in \Sigma)[(\mathcal{M}, x) \models \square B \Rightarrow (\mathcal{M}, y) \models B];$
- (g) $(\forall \square B \in \Sigma)[(\mathcal{M}, x) \models \square^\infty B \Rightarrow (\mathcal{M}, y) \models \square^\infty B];$
- (h) $(\forall \diamond B \in \Sigma)[(\mathcal{M}, x) \models \diamond^\infty B \Rightarrow (\mathcal{M}, y) \models \diamond B];$

and these all are evident.

Conversely, suppose $[x]R_{\square\Sigma}[y]$. Since $[x]\triangleleft_\Sigma[x]$, $[x]R_{\square\Sigma}[y]$ and $[y]\triangleleft_\Sigma[y]$, we have $[x](\triangleleft_\Sigma \circ R_{\square\Sigma} \circ \triangleleft_\Sigma)[y]$; hence $\triangleleft_\Sigma \circ R_{\square\Sigma} \circ \triangleleft_\Sigma \supseteq R_{\square\Sigma}$.

The proof of $\triangleleft_\Sigma^{-1} \circ R_{\diamond\Sigma} \circ \triangleleft_\Sigma^{-1} = R_{\diamond\Sigma}$ is similar, and so is omitted. ■

Proposition 3.2 *The Kripke frame \mathcal{F}_Σ is that for $\text{intK5}_{\square\diamond}$.*

PROOF. We must show the \mathcal{F}_Σ -version $R_{\diamond\Sigma}^{-1} \circ R_{\square\Sigma} \subseteq R_{\square\Sigma}$ and $R_{\square\Sigma}^{-1} \circ R_{\diamond\Sigma} \subseteq R_{\diamond\Sigma}$ of (1.2); that is, if $[x]R_{\square\Sigma}[y]$ and $[x]R_{\diamond\Sigma}[z]$, then $[z]R_{\square\Sigma}[y]$ and $[y]R_{\diamond\Sigma}[z]$.

So, we suppose $[x]R_{\square\Sigma}[y]$ and $[x]R_{\diamond\Sigma}[z]$. We have (f)–(h) above as well as

$$(i) (\forall \diamond B \in \Sigma)[(\mathcal{M}, z) \models B \Rightarrow (\mathcal{M}, x) \models \diamond B];$$

- (j) $(\forall \diamond B \in \Sigma)[(\mathcal{M}, z) \models \diamond^\infty B \Rightarrow (\mathcal{M}, x) \models \diamond^\infty B]$;
(k) $(\forall \square B \in \Sigma)[(\mathcal{M}, z) \models \square B \Rightarrow (\mathcal{M}, x) \models \square^\infty B]$.

To derive $[z] R_{\square\Sigma} [y]$, we must show

- (l) $(\forall \square B \in \Sigma)[(\mathcal{M}, z) \models \square B \Rightarrow (\mathcal{M}, y) \models B]$;
(m) $(\forall \square B \in \Sigma)[(\mathcal{M}, z) \models \square^\infty B \Rightarrow (\mathcal{M}, y) \models \square^\infty B]$;
(n) $(\forall \diamond B \in \Sigma)[(\mathcal{M}, z) \models \diamond^\infty B \Rightarrow (\mathcal{M}, y) \models \diamond B]$.

For $\square B \in \Sigma$, using (k), Corollary 2.2 (1) and (f), successively, we have

$$(\mathcal{M}, z) \models \square B \Rightarrow (\mathcal{M}, x) \models \square^\infty B \Rightarrow (\mathcal{M}, x) \models \square B \Rightarrow (\mathcal{M}, y) \models B;$$

and also using Corollary 2.2 (1), (k) and (g), successively, we have

$$(\mathcal{M}, z) \models \square^\infty B \Rightarrow (\mathcal{M}, z) \models \square B \Rightarrow (\mathcal{M}, x) \models \square^\infty B \Rightarrow (\mathcal{M}, y) \models \square^\infty B.$$

Hence, (l) and (m) hold. For $\diamond B \in \Sigma$, on the other hand, using (j) and (h), successively, we have

$$(\mathcal{M}, z) \models \diamond^\infty B \Rightarrow (\mathcal{M}, x) \models \diamond^\infty B \Rightarrow (\mathcal{M}, y) \models \diamond B.$$

Hence (n) holds, too; and so $[z] R_{\square\Sigma} [y]$ has been derived.

Derivation of $[y] R_{\diamond\Sigma} [z]$ is similar, and so is omitted. ■

Proposition 3.3 *The following properties hold for every $x, y \in W$ and every formulas A, B .*

- (1) *If $x \triangleleft y$, then $[x] \triangleleft_\Sigma [y]$.*
- (2) *If $x R_\square y$, then $[x] R_{\square\Sigma} [y]$.*
- (3) *If $x R_\diamond y$, then $[x] R_{\diamond\Sigma} [y]$.*
- (4) *If $[x] \triangleleft_\Sigma [y]$, $A \in \Sigma$ and $(\mathcal{M}, x) \models A$, then $(\mathcal{M}, y) \models A$.*
- (5) *If $[x] R_{\square\Sigma} [y]$, $\square B \in \Sigma$ and $(\mathcal{M}, x) \models \square B$, then $(\mathcal{M}, y) \models B$.*
- (6) *If $[x] R_{\diamond\Sigma} [y]$, $\diamond B \in \Sigma$ and $(\mathcal{M}, y) \models B$, then $(\mathcal{M}, x) \models \diamond B$.*

PROOF. (1) and (4)–(6) are evident. To show (2), we suppose $x R_\square y$, and derive $[x] R_{\square\Sigma} [y]$. So, we must show (f)–(h) above. Among these, (f) is clear, while (g) and (h) follow from Corollary 2.2 (3) and (4), respectively.

The proof of (3) is similar to that of (2), and so is omitted. ■

Let V_Σ be the valuation in \mathcal{F}_Σ such that for every propositional letter p ,

$$(3.5) \quad V_{\Sigma}(p) = \begin{cases} \{[x] \mid x \in V(p)\}, & p \in \Sigma; \\ \emptyset, & p \notin \Sigma. \end{cases}$$

Then, $[x] \in V_{\Sigma}(p)$ iff $x \in V(p)$ for every $x \in W$ and every propositional letter $p \in \Sigma$.

Proposition 3.4 *The map V_{Σ} forms a valuation in \mathcal{F}_{Σ} .*

PROOF. We must check the V_{Σ} -version

$$\text{if } [x] \triangleleft_{\Sigma} [y] \text{ and } [x] \in V_{\Sigma}(p), \text{ then } [y] \in V_{\Sigma}(p)$$

of (1.3). But whether $p \in \Sigma$ or not, this can be assured. ■

So, we have defined the Kripke model $\mathcal{M}_{\Sigma} = \langle \mathcal{F}_{\Sigma}, V_{\Sigma} \rangle$ based on the Kripke frame \mathcal{F}_{Σ} for $\mathbf{intK5}_{\Box\Diamond}$. Although \mathcal{M}_{Σ} forms a filtration of the given Kripke model \mathcal{M} through the finite set Σ , yet Σ is not a set of formulas of the original language, but of the enlarged language.

Proposition 3.5 *The following equivalence holds for every $x \in W$ and every $A \in \text{Sub}(A_0)$:*

$$(\mathcal{M}, x) \models A \quad \text{iff} \quad (\mathcal{M}_{\Sigma}, [x]) \models A.$$

PROOF. By the routine induction on the construction of A , utilizing Proposition 3.3. ■

So, $(\mathcal{M}_{\Sigma}, [x]) \not\models A_0$ for some $x \in W$, in particular.

Since \mathcal{F}_{Σ} contains only a finite number of points, and $\mathbf{intK5}_{\Box\Diamond}$ is finitely axiomatizable, we have obtained the following theorem.

Theorem *The intuitionistic modal logic $\mathbf{intK5}_{\Box\Diamond}$ has the finite model property, and hence is decidable. ■*

4 Y. Hasimoto's remark

Proposition 3.5 claims the equivalence only for formulas in $\text{Sub}(A_0)$, and this suffices for our purpose. But, as Y. Hasimoto pointed out, the equivalence holds always for all formulas in Σ . The proof follows from Proposition 3.3 as well as the following proposition.

Proposition 4.1 *The following properties hold for every $x, y \in W$ and every formula B .*

- (1) *If $x R_{\Box}^{\infty} y$, then $[x] R_{\Box\Sigma}^{\infty} [y]$.*
- (2) *If $x R_{\Diamond}^{\infty} y$, then $[x] R_{\Diamond\Sigma}^{\infty} [y]$.*

(3) If $[x] R_{\Box\Sigma}^{\infty} [y]$, $\Box B \in \Sigma$ and $(\mathcal{M}, x) \models \Box^{\infty} B$, then $(\mathcal{M}, y) \models B$.

(4) If $[x] R_{\Diamond\Sigma}^{\infty} [y]$, $\Diamond B \in \Sigma$ and $(\mathcal{M}, y) \models B$, then $(\mathcal{M}, x) \models \Diamond^{\infty} B$.

PROOF. To show (1), suppose $x R_{\Box}^{\infty} y$. Then, $x_k R_{\Box} x_{k+1}$ ($k = 1, 2, \dots, n-1$), $x_1 = x$ and $x_n = y$, for some x_1, x_2, \dots, x_n ($n \geq 2$). By Proposition 3.3 (2), $[x_k] R_{\Box\Sigma} [x_{k+1}]$ ($k = 1, 2, \dots, n-1$), and moreover, $[x_1] = [x]$ and $[x_n] = [y]$. Hence $[x] R_{\Box\Sigma}^{\infty} [y]$.

To show (3), next, suppose $[x] R_{\Box\Sigma}^{\infty} [y]$, $\Box B \in \Sigma$ and $(\mathcal{M}, x) \models \Box^{\infty} B$. By the first assumption, $[x_k] R_{\Box\Sigma} [x_{k+1}]$ ($k = 1, 2, \dots, n-1$), $[x_1] = [x]$ and $[x_n] = [y]$, for some x_1, x_2, \dots, x_n ($n \geq 2$). It follows $(\mathcal{M}, x_k) \models \Box^{\infty} B$ ($k = 1, 2, \dots, n-1$) by induction on k . So, $(\mathcal{M}, x_{n-1}) \models \Box^{\infty} B$ in particular, and hence $(\mathcal{M}, x_{n-1}) \models \Box B$ by Corollary 2.2 (1). So, $(\mathcal{M}, y) \models B$.

The proof of (2) and (4) is similar to that of (1) and (3), respectively, and so is omitted. ■

References

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Received September 28, 2003 Revised November 14, 2003