Once we’ve defined the syntax and semantics of first-order logic, we can get to work investigating the properties of structures, of the semantic notions, we can define derivation systems, and investigate those. For a set of sentences, we can ask: what structures make all the sentences in that set true? Given a set of sentences \( \Gamma \), a structure \( \mathcal{M} \) that satisfies them is called a model of \( \Gamma \). We might start from \( \Gamma \) and try find its models—what do they look like? How big or small do they have to be? But we might also start with a single structure or collection of structures and ask: what sentences are true in them? Are there sentences that characterize these structures in the sense that they, and only they, are true in them? These kinds of questions are the domain of model theory. They also underlie the axiomatic method: describing a collection of structures by a set of sentences, the axioms of a theory. This is made possible by the observation that exactly those sentences entailed in first-order logic by the axioms are true in all models of the axioms.

As a very simple example, consider preorders. A preorder is a relation \( R \) on some set \( A \) which is both reflexive and transitive. A set \( A \) with a two-place relation \( R \subseteq A \times A \) on it is exactly what we would need to give a structure for a first-order language with a single two-place relation symbol \( P \): we would set \( |\mathcal{M}| = A \) and \( P^\mathcal{M} = R \). Since \( R \) is a preorder, it is reflexive and transitive, and we can find a set \( \Gamma \) of sentences of first-order logic that say this:

\[
\forall v_0 P(v_0, v_0) \\
\forall v_0 \forall v_1 \forall v_2 ((P(v_0, v_1) \land P(v_1, v_2)) \rightarrow P(v_0, v_2))
\]

These sentences are just the symbolizations of “for any \( x \), \( Rxx \)” (\( R \) is reflexive) and “whenever \( Rxy \) and \( Ryz \) then also \( Rxz \)” (\( R \) is transitive). We see that a structure \( \mathcal{M} \) is a model of these two sentences \( \Gamma \) iff \( R \) (i.e., \( P^{\mathcal{M}} \)), is a preorder on \( A \) (i.e., \( |\mathcal{M}| \)). In other words, the models of \( \Gamma \) are exactly the preorders. Any property of all preorders that can be expressed in the first-order language with just \( P \) as predicate symbol (like reflexivity and transitivity above), is entailed by the two sentences in \( \Gamma \) and vice versa. So anything we can prove about models of \( \Gamma \) we have proved about all preorders.

For any particular theory and class of models (such as \( \Gamma \) and all preorders), there will be interesting questions about what can be expressed in the corresponding first-order language, and what cannot be expressed. There are some properties of structures that are interesting for all languages and classes of models, namely those concerning the size of the domain. One can always express, for instance, that the domain contains exactly \( n \) elements, for any \( n \in \mathbb{Z}^+ \). One can also express, using a set of infinitely many sentences, that the domain is infinite. But one cannot express that the domain is finite, or that the domain is non-enumerable. These results about the limitations of first-order languages are consequences of the compactness and Löwenheim-Skolem theorems.