

Chapter udf

Completeness

com.1 Complete Consistent Sets

mod:com:ccs:
sec

Definition com.1. A set Γ is *complete Σ -consistent* if and only if it is Σ -consistent and for every φ , either $\varphi \in \Gamma$ or $\neg\varphi \in \Gamma$.

mod:com:ccs:
prop:completeconsproperties

Proposition com.2. *Suppose Γ is complete Σ -consistent. Then:*

1. Γ is deductively closed in Σ .
2. $\Sigma \subseteq \Gamma$.
3. $\neg\varphi \in \Gamma$ if and only if $\varphi \notin \Gamma$.
4. $\varphi \rightarrow \psi \in \Gamma$ if and only if $\varphi \in \Gamma$ implies $\psi \in \Gamma$.

mod:com:ccs:
prop:completeconsproperties-b

mod:com:ccs:
prop:completeconsproperties-c

mod:com:ccs:
prop:completeconsproperties-d

Proof. 1. If $\Gamma \vdash_{\Sigma} \varphi$ but $\varphi \notin \Gamma$ then by maximality $\neg\varphi \in \Gamma$, and Γ is inconsistent.

2. If $\varphi \in \Sigma$ then $\Gamma \vdash_{\Sigma} \varphi$, and $\varphi \in \Gamma$ by deductive closure.

3. If $\neg\varphi \in \Gamma$, then by consistency $\varphi \notin \Gamma$; and if $\varphi \notin \Gamma$ then by maximality $\neg\varphi \in \Gamma$.

4. Suppose $\varphi \rightarrow \psi \in \Gamma$ and $\varphi \in \Gamma$; then $\Gamma \vdash_{\Sigma} \psi$, whence $\psi \in \Gamma$ by deductive closure. Conversely, if $\varphi \rightarrow \psi \notin \Gamma$ then by maximality $\neg(\varphi \rightarrow \psi) \in \Gamma$, so by Rule T, deductive closure, and consistency both $\varphi \in \Gamma$ and $\psi \notin \Gamma$.

□

com.2 Lindenbaum's Lemma

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Theorem com.3 (Lindenbaum's Lemma). *If Γ is Σ -consistent then there is a complete Σ -consistent set Δ extending Γ .*

mod:com:lin:
thm:lindenbaum

Proof. Let $\varphi_0, \varphi_1, \dots$ be an exhaustive listing of all formulas of the language (repetitions are allowed). For instance, start by listing p_0 , and at each stage n list the finitely many formulas of length n using only variables among p_0, \dots, p_n . We define sets of formulas Δ_n by induction on n , and we then set $\Delta = \bigcup_n \Delta_n$. We first put $\Delta_0 = \Gamma$, then supposing that Δ_n has been defined:

$$\Delta_{n+1} = \begin{cases} \Delta_n \cup \{\varphi_n\}, & \text{if } \Delta_n \cup \{\varphi_n\} \text{ is consistent;} \\ \Delta_n \cup \{\neg\varphi_n\}, & \text{otherwise.} \end{cases}$$

If we now let $\Delta = \bigcup_n \Delta_n$, we can show the following:

1. For each n , $\Delta_n \subseteq \Delta$ (immediate from the definition).
2. $\Gamma \subseteq \Delta$ (from (a)).
3. If $n \leq m$ then $\Delta_n \subseteq \Delta_m$ (by induction on $m - n$).
4. Δ is maximal (by construction).
5. For each m , Δ_m is consistent (by induction on m , using ????)
6. If $\Delta' \subseteq \Delta$ is finite, then there is m such that $\Delta' \subseteq \Delta_m$.
7. Δ is consistent.

It follows that Δ is a complete Σ -consistent set extending Γ . □

com.3 Derivability and Complete Consistent Sets

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Corollary com.4. *$\Gamma \vdash_{\Sigma} \varphi$ if and only if $\varphi \in \Delta$ for each complete Σ -consistent set Δ extending Γ (including when $\Gamma = \emptyset$, in which case we get another characterization of the modal system Σ .)*

mod:com:pcc:
cor:provability-characterization

Proof. Suppose $\Gamma \vdash_{\Sigma} \varphi$, and let Δ be any complete Σ -consistent set extending Γ . If $\varphi \notin \Delta$ then by maximality $\neg\varphi \in \Delta$ and so $\Delta \vdash_{\Sigma} \varphi$ (by monotony) and $\Delta \vdash_{\Sigma} \neg\varphi$ (by reflexivity), and so Δ is inconsistent. Conversely if $\Gamma \not\vdash_{\Sigma} \varphi$, then $\Gamma \cup \{\neg\varphi\}$ is Σ -consistent, and by Lindenbaum's Lemma there is a complete consistent set Δ extending $\Gamma \cup \{\neg\varphi\}$. By consistency, $\varphi \notin \Delta$. □

com.4 Modalities and Complete Consistent Sets

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sec

When we construct a model whose set of worlds is given by the complete consistent sets in some normal modal logic Σ , we will also need to define an accessibility relation between such “worlds.” The next few lemmas give us the tools to do so. As noted, Σ will be a normal modal logic throughout.

mod:com:mod:
lem:Gamma-proves1

Lemma com.5. *If $\Gamma \vdash_{\Sigma} \varphi$ then $\{\Box\psi : \psi \in \Gamma\} \vdash_{\Sigma} \Box\varphi$.*

Proof. If $\Gamma \vdash_{\Sigma} \varphi$ then there are $\psi_1, \dots, \psi_k \in \Gamma$ such that $\Sigma \vdash \psi_1 \rightarrow (\psi_2 \rightarrow \dots (\psi_n \rightarrow \varphi) \dots)$. Since Σ is normal, by rule RK, $\Sigma \vdash \Box\psi_1 \rightarrow (\Box\psi_2 \rightarrow \dots (\Box\psi_n \rightarrow \Box\varphi) \dots)$, where obviously $\Box\psi_1, \dots, \Box\psi_k \in \{\Box\psi : \psi \in \Gamma\}$. Hence, by definition, $\{\Box\psi : \psi \in \Gamma\} \vdash_{\Sigma} \Box\varphi$. \square

mod:com:mod:
lem:Gamma-proves2

Lemma com.6. *If $\{\psi : \Box\psi \in \Gamma\} \vdash_{\Sigma} \varphi$ then $\Gamma \vdash_{\Sigma} \Box\varphi$.*

Proof. Let $\Delta = \{\psi : \Box\psi \in \Gamma\}$, so that $\Delta \vdash_{\Sigma} \varphi$; then by Lemma com.5, $\{\Box\psi : \psi \in \Delta\} \vdash \Box\varphi$. But obviously $\{\Box\psi : \psi \in \Delta\} \subseteq \Gamma$, so also $\Gamma \vdash_{\Sigma} \Box\varphi$ by Monotony. \square

mod:com:mod:
thm:box-phiGamma

Theorem com.7. *If Γ is complete Σ -consistent, then $\Box\varphi \in \Gamma$ if and only if for every complete Σ -consistent Δ such that $\{\psi : \Box\psi \in \Gamma\} \subseteq \Delta$, it holds that $\varphi \in \Delta$.*

Proof. The left-to-right half of the theorem is obvious. For the converse, suppose $\Box\varphi \notin \Gamma$. Since Γ is deductively closed, $\Gamma \not\vdash_{\Sigma} \Box\varphi$, and by Lemma com.6 $\{\psi : \Box\psi \in \Gamma\} \not\vdash_{\Sigma} \varphi$. By ?????, $\{\psi : \Box\psi \in \Gamma\} \cup \{\neg\varphi\}$ is Σ -consistent, so that by Lindenbaum’s Lemma there is a complete Σ -consistent set Δ such that $\{\psi : \Box\psi \in \Gamma\} \cup \{\neg\varphi\} \subseteq \Delta$. By consistency, $\varphi \notin \Delta$, and the theorem is proved. \square

mod:com:mod:
lem:Gamma-proves3

Lemma com.8. *Suppose Γ and Δ are complete Σ -consistent. Then: $\{\varphi : \Box\varphi \in \Gamma\} \subseteq \Delta$ if and only if $\{\Diamond\varphi : \varphi \in \Delta\} \subseteq \Gamma$.*

Proof. “Only if” direction: Assume $\{\varphi : \Box\varphi \in \Gamma\} \subseteq \Delta$ and suppose $\varphi \in \Delta$. In order to show $\Diamond\varphi \in \Gamma$ it suffices to show $\Box\neg\varphi \notin \Gamma$ for then by maximality $\neg\Box\neg\varphi \in \Gamma$. Now, if $\Box\neg\varphi \in \Gamma$ then by hypothesis $\neg\varphi \in \Delta$, against the consistency of Δ (since $\varphi \in \Delta$). Hence $\Box\neg\varphi \notin \Gamma$, as required.

“If” direction: Assume $\{\Diamond\varphi : \varphi \in \Delta\} \subseteq \Gamma$. We argue contrapositively: suppose $\varphi \notin \Delta$ in order to show $\Box\varphi \notin \Gamma$. If $\varphi \notin \Delta$ then by maximality $\neg\varphi \in \Delta$ and so by hypothesis $\Diamond\neg\varphi \in \Gamma$. But in a normal modal logic $\Diamond\neg\varphi$ is equivalent to $\neg\Box\varphi$, and if the latter is in Γ by consistency $\Box\varphi \notin \Gamma$, as required. \square

Corollary com.9. *If Γ is complete Σ -consistent, then $\Diamond\varphi \in \Gamma$ if and only if for some complete Σ -consistent Δ such that $\{\Diamond\psi : \psi \in \Delta\} \subseteq \Gamma$, it holds that $\varphi \in \Delta$.*

Proof. Suppose Γ is complete Σ -consistent, and argue as follows:

$$\begin{aligned}
\Diamond\varphi \in \Gamma &\Leftrightarrow \neg\Box\neg\varphi \in \Gamma, && \text{re-writing;} \\
&\Leftrightarrow \Box\neg\varphi \notin \Gamma, && \Gamma \text{ is complete } \Sigma\text{-con} \\
&\Leftrightarrow \exists\Delta[\Delta \text{ is complete } \Sigma\text{-consistent} \wedge \{\psi : \Box\psi \in \Gamma\} \subseteq \Delta \wedge \neg\varphi \notin \Delta], && \text{Theorem com.7;} \\
&\Leftrightarrow \exists\Delta[\Delta \text{ is complete } \Sigma\text{-consistent} \wedge \{\Diamond\psi : \psi \in \Delta\} \subseteq \Gamma \wedge \neg\varphi \notin \Delta], && \text{Lemma com.8;} \\
&\Leftrightarrow \exists\Delta[\Delta \text{ is complete } \Sigma\text{-consistent} \wedge \{\Diamond\psi : \psi \in \Delta\} \subseteq \Gamma \wedge \varphi \in \Delta] \Box \Delta \text{ is complete.}
\end{aligned}$$

com.5 Canonical Models

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Definition com.10. A model \mathfrak{M} is said to *determine* a normal modal logic Σ precisely when $\mathfrak{M} \models \varphi$ if and only if $\Sigma \vdash \varphi$, for all **formulas** φ .

Definition com.11. Let Σ be a normal modal logic. The *canonical model* for Σ is $\mathfrak{M}^\Sigma = \langle W^\Sigma, R^\Sigma, V^\Sigma \rangle$, where:

1. $\mathfrak{M}^\Sigma = \{w \subseteq \text{Frm}(\mathcal{L}) : w \text{ is complete } \Sigma\text{-consistent}\}$.
2. $R^\Sigma ww'$ holds if and only if $\{\varphi : \Box\varphi \in w\} \subseteq w'$.
3. $V^\Sigma(p) = \{w : p \in w\}$.

com.6 The Truth Lemma

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Proposition com.12 (Truth Lemma). *For every formula* φ , $\mathfrak{M}^\Sigma, w \models \varphi$ *if and only if* $\varphi \in w$.

mod:com:tru:
prop:truthlemma

Proof. By induction on φ . *Basis:* if φ is a propositional variable, say p , then:

$$\mathfrak{M}^\Sigma, w \models p \Leftrightarrow w \in V^\Sigma(p) \Leftrightarrow p \in w.$$

If φ is \perp then both $\mathfrak{M}^\Sigma, w \not\models \perp$ and $\perp \notin w$ (by consistency of w). The cases for $\neg\varphi$ and $\varphi \rightarrow \psi$ follow from the inductive hypothesis and **Proposition com.2**, parts **Proposition com.2** and **Proposition com.2**. Here is the case for $\Box\varphi$; in one direction:

$$\begin{aligned}
\mathfrak{M}^\Sigma, w \models \Box\varphi &\Rightarrow \forall w' \in W^\Sigma (R^\Sigma ww' \Rightarrow \mathfrak{M}^\Sigma, w' \models \varphi), && \text{def. } \models; \\
&\Rightarrow \forall w' \in W^\Sigma (\{\psi : \Box\psi \in w\} \subseteq w' \Rightarrow \mathfrak{M}^\Sigma, w' \models \varphi), && \text{def. } R^\Sigma; \\
&\Rightarrow \forall w' \in W^\Sigma (\{\psi : \Box\psi \in w\} \subseteq w' \Rightarrow \varphi \in w'), && \text{ind. hyp.}; \\
&\Rightarrow \Box\varphi \in w, && \text{Theorem com.7.}
\end{aligned}$$

Conversely, assume $\Box\varphi \in w$, and let w' be an arbitrary world in W^Σ such that $R^\Sigma ww'$. By definition of R^Σ , we have $\{\psi : \Box\psi \in w\} \subseteq w'$, which immediately gives $\varphi \in w'$. By induction hypothesis, $\mathfrak{M}^\Sigma, w' \models \varphi$, and since w' was arbitrary, $\mathfrak{M}^\Sigma, w \models \Box\varphi$. \square

com.7 Completeness for K

mod:com:cmk:
sec

mod:com:cmk:
thm:determination **Theorem com.13** (Determination). *For every normal modal logic Σ : $\mathfrak{M}^\Sigma \models \varphi$ if and only if $\Sigma \vdash \varphi$.*

Proof. If $\mathfrak{M}^\Sigma \models \varphi$, then for every complete Σ -consistent w , we have $\mathfrak{M}^\Sigma, w \models \varphi$. Hence, by the Truth Lemma, $\varphi \in w$ for every complete Σ -consistent w , whence by Corollary com.4 (with $\Gamma = \emptyset$), $\Sigma \vdash \varphi$. Conversely, if $\Sigma \vdash \varphi$ then by Proposition com.2(2), every complete Σ -consistent w contains φ , and hence by the Truth Lemma $\mathfrak{M}^\Sigma, w \models \varphi$ for every w , i.e., $\mathfrak{M}^\Sigma \models \varphi$. \square

mod:com:cmk:
cor:Kcomplete **Corollary com.14.** *The basic modal logic **K** is complete with respect to the class of all models, i.e., if $\models \varphi$ then **K** $\vdash \varphi$.*

Proof. Contrapositively, if **K** $\not\vdash \varphi$ then by Determination $\mathfrak{M}^{\mathbf{K}} \not\models \varphi$ and hence φ is not valid. \square

com.8 Frame Completeness

mod:com:fra:
sec

The completeness theorem for LogK can be extended to other modal systems, once we show that the canonical model for a given logic has the corresponding frame property.

mod:com:fra:
thm:completeframeprops

Theorem com.15. *If a normal modal logic Σ contains one of the schemas on the left-hand side of the table of Figure com.1, then the canonical model for Σ has the corresponding property on the right-hand side.*

If Σ contains the canonical model for Σ is:
D: $\Box\varphi \rightarrow \Diamond\varphi$	serial;
T: $\Box\varphi \rightarrow \varphi$	reflexive;
B: $\varphi \rightarrow \Box\Diamond\varphi$	symmetric;
4: $\Box\varphi \rightarrow \Box\Box\varphi$	transitive;
5: $\Diamond\varphi \rightarrow \Box\Diamond\varphi$	euclidean.

Figure com.1: Basic correspondence facts.

mod:com:fra:
fig:correspondencetable

Proof. We take each of these up in turn. Suppose Σ contains D, and let $w \in W^\Sigma$; we need to show that there is a w' such that $R^\Sigma w w'$. It suffices to show that $\{\psi : \Box\psi \in w\}$ is Σ -consistent, for then by Lindenbaum's Lemma, there is a complete Σ -consistent set $w' \supseteq \{\psi : \Box\psi \in w\}$, and by definition of R^Σ we have $R^\Sigma w w'$. So, suppose for contradiction that $\{\psi : \Box\psi \in w\}$ is *not* Σ -consistent, i.e., $\{\psi : \Box\psi \in w\} \vdash_\Sigma \perp$. By Lemma com.6, $w \vdash_\Sigma \Box\perp$, and since Σ contains D, also $w \vdash_\Sigma \Diamond\perp$. But Σ is normal, so $\Sigma \vdash \neg\Diamond\perp$ (??), whence also $w \vdash_\Sigma \neg\Diamond\perp$, against the consistency of w .

Now suppose Σ contains T, and let $w \in W^\Sigma$. We want to show $R^\Sigma w w$, i.e., $\{\varphi : \Box\varphi \in w\} \subseteq w$. But if $\Box\varphi \in w$ then by T also $\varphi \in w$, as desired.

Now suppose Σ contains B, and suppose $R^\Sigma uv$ for $u, v \in W^\Sigma$. We need to show that $R^\Sigma vu$, i.e., $\{\varphi : \Box\varphi \in v\} \subseteq u$. By [Lemma com.8](#), this is equivalent to $\{\Diamond\varphi : \varphi \in u\} \subseteq v$. So suppose $\varphi \in u$. By B, also $\Box\Diamond\varphi \in u$. By the hypothesis that $R^\Sigma uv$, we have that $\{\psi : \Box\psi \in u\} \subseteq v$, and hence $\Diamond\varphi \in v$, as required.

Now suppose Σ contains 4, and suppose $R^\Sigma uv$ and $R^\Sigma vw$. We need to show $R^\Sigma uw$. From the hypothesis we have both $\{\psi : \Box\psi \in u\} \subseteq v$ and $\{\psi : \Box\psi \in v\} \subseteq w$. In order to show $R^\Sigma uw$ it suffices to show $\{\psi : \Box\psi \in u\} \subseteq w$. So let $\Box\psi \in u$; by 4, also $\Box\Box\psi \in u$ and by hypothesis we get, first, that $\Box\psi \in v$ and, second, that $\psi \in w$, as desired.

Now suppose Σ contains 5, suppose $R^\Sigma uv$ and $R^\Sigma vw$. We need to show $R^\Sigma uw$. The first hypothesis give $\{\varphi : \Box\varphi \in u\} \subseteq v$, and the second hypothesis is equivalent to $\{\Diamond\varphi : \varphi \in w\} \subseteq u$, by [Lemma com.8](#). To show $R^\Sigma vw$, by [Lemma com.8](#), it suffices to show $\{\Diamond\varphi : \varphi \in w\} \subseteq v$. So let $\varphi \in w$; by the second hypothesis $\Diamond\varphi \in u$ and by 5, $\Box\Diamond\varphi \in u$ as well. But now the first hypothesis give $\Diamond\varphi \in v$, as desired. \square

As a corollary we obtain completeness results for a number of systems. For instance, we know that $\mathbf{S5} = \mathbf{KT5} = \mathbf{KTB4}$ is complete with respect to the class of all reflexive euclidean models, which is the same as the class of all reflexive, symmetric and transitive models.

Theorem com.16. *Let $\mathcal{C}_D, \mathcal{C}_T, \mathcal{C}_B, \mathcal{C}_4$, and \mathcal{C}_5 be the class of all serial, reflexive, symmetric, transitive, and euclidean models (respectively). Then for any schemas $\varphi_1, \dots, \varphi_n$ among D, T, B, 4, and 5, the system $\mathbf{K}\varphi_1 \dots \varphi_n$ is determined by the class of models $\mathcal{C} = \mathcal{C}_{\varphi_1} \cap \dots \cap \mathcal{C}_{\varphi_n}$.*

mod:com:fra:
thm:generaldet

Proposition com.17. *Let Σ be a normal modal logic; then:*

1. *If Σ contains the schema $\Diamond\varphi \rightarrow \Box\varphi$ then the canonical model for Σ is partially functional.*
2. *If Σ contains the schema $\Diamond\varphi \leftrightarrow \Box\varphi$ then the canonical model for Σ is functional.*
3. *If Σ contains the schema $\Box\Box\varphi \rightarrow \Box\varphi$ then the canonical model for Σ is weakly dense.*

mod:com:fra:
prop:anotherfive-a

(see ?? for definitions of these frame properties).

Proof. 1. suppose that Σ contains the schema $\Diamond\varphi \rightarrow \Box\varphi$, to show that R^Σ is partially functional we need to prove that for any $u, v, w \in W^\Sigma$, if $R^\Sigma wu$ and $R^\Sigma vw$ then $u = v$. Since $R^\Sigma wu$ we have $\{\varphi : \Box\varphi \in w\} \subseteq u$ and since $R^\Sigma vw$ also $\{\varphi : \Box\varphi \in w\} \subseteq v$. The identity $u = v$ will follow if we can establish the two inclusions $u \subseteq v$ and $v \subseteq u$. For the first inclusion, let $\varphi \in u$; then $\Diamond\varphi \in w$, and by the schema and deductive closure of w also $\Box\varphi \in w$, whence by the hypothesis that $R^\Sigma vw$, $\varphi \in v$. The second inclusion is similar, so this establishes part (a).

2. This follows immediately from part (1) and the seriality proof in [Theorem com.15](#).
3. Suppose Σ contains the schema $\Box\Box\varphi \rightarrow \Box\varphi$ and to show that R^Σ is weakly dense, let $R^\Sigma uv$. We need to show that there is a complete Σ -consistent set w such that $R^\Sigma uw$ and $R^\Sigma vw$. Let:

$$\Gamma = \{\varphi : \Box\varphi \in u\} \cup \{\Diamond\psi : \psi \in v\}.$$

It suffices to show that Γ is Σ -consistent, for then by Lindenbaum's Lemma it can be extended to a complete Σ -consistent set w such that $\{\varphi : \Box\varphi \in u\} \subseteq w$ and $\{\Diamond\psi : \psi \in v\} \subseteq w$, i.e., $R^\Sigma uw$ and $R^\Sigma vw$.

Suppose for contradiction that Γ is not consistent. Then there are **formulas** $\Box\varphi_1, \dots, \Box\varphi_n \in u$ and $\psi_1, \dots, \psi_m \in v$ such that $\varphi_1, \dots, \varphi_n, \Diamond\psi_1, \dots, \Diamond\psi_m \vdash_\Sigma \perp$. Since $\Diamond(\psi_1 \wedge \dots \wedge \psi_m) \rightarrow (\Diamond\psi_1 \wedge \dots \wedge \Diamond\psi_m)$ is **derivable** in every normal modal logic, we argue as follows, contradicting the consistency of v :

$$\begin{array}{llll}
\varphi_1, \dots, \varphi_n, \Diamond\psi_1, \dots, \Diamond\psi_m \vdash_\Sigma \perp & \Rightarrow & \varphi_1, \dots, \varphi_n \vdash_\Sigma (\Diamond\psi_1 \wedge \dots \wedge \Diamond\psi_m) \rightarrow \perp, & \text{deduction theorem;} \\
& \Rightarrow & \varphi_1, \dots, \varphi_n \vdash_\Sigma \Diamond(\psi_1 \wedge \dots \wedge \psi_m) \rightarrow \perp, & \Sigma \text{ is normal;} \\
& \Rightarrow & \varphi_1, \dots, \varphi_n \vdash_\Sigma \Box\neg(\psi_1 \wedge \dots \wedge \psi_m), & \text{PL, re-writing;} \\
& \Rightarrow & \Box\varphi_1, \dots, \Box\varphi_n \vdash_\Sigma \Box\Box\neg(\psi_1 \wedge \dots \wedge \psi_m), & \text{Lemma com.5;} \\
& \Rightarrow & \Box\varphi_1, \dots, \Box\varphi_n \vdash_\Sigma \Box\neg(\psi_1 \wedge \dots \wedge \psi_m), & \text{by the schema;} \\
& \Rightarrow & u \vdash_\Sigma \Box\neg(\psi_1 \wedge \dots \wedge \psi_m), & \text{Monotony;} \\
& \Rightarrow & \Box\neg(\psi_1 \wedge \dots \wedge \psi_m) \in u, & \text{deductive closure;} \\
& \Rightarrow & \neg(\psi_1 \wedge \dots \wedge \psi_m) \in v, & \text{since } R^\Sigma uv. \quad \square
\end{array}$$

On the strength of these examples, one might think that every system Σ of modal logic is *complete*, in the sense that it proves every formula which is valid in every frame in which every theorem of Σ is valid. Unfortunately, there are many systems that are not complete in this sense.

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Bibliography