The approach of ?? does not work in the case of models that are euclidean or serial and euclidean. Consider the model at the top of Figure 1, which is both euclidean and serial. Let $\Gamma = \{ p, \Box p \}$. When taking a filtration through $\Gamma$, then $[w_1] = [w_3]$ since $w_1$ and $w_3$ are the only worlds that agree on $\Gamma$. Any filtration will also have the arrow inherited from $\mathcal{M}$, as depicted in Figure 2. That model isn’t euclidean. Moreover, we cannot add arrows to that model in order to make it euclidean. We would have to add double arrows between $[w_2]$ and $[w_4]$, and then also between $w_2$ and $w_5$. But $\Box p$ is supposed to be true at $w_2$, while $p$ is false at $w_5$.

\[
\begin{array}{c}
\neg p \quad \vdash \Box p \\

\end{array}
\]

Figure 1: A serial and euclidean model.

\[
\begin{array}{c}
\neg p \quad \vdash \Box p \\

\end{array}
\]

Figure 2: The filtration of the model in Figure 1.

In particular, to obtain a euclidean filtration it is not enough to consider filtrations through arbitrary $\Gamma$’s closed under sub-formulas. Instead we need to consider sets $\Gamma$ that are modally closed (see ??). Such sets of sentences are infinite, and therefore do not immediately yield a finite model property or the decidability of the corresponding system.

**Theorem fil.1.** Let $\Gamma$ be modally closed, $\mathcal{M} = (W, R, V)$, and $\mathcal{M}^* = (W^*, R^*, V^*)$ be a coarsest filtration of $\mathcal{M}$.

1. If $\mathcal{M}$ is symmetric, so is $\mathcal{M}^*$.
2. If $\mathcal{M}$ is transitive, so is $\mathcal{M}^*$.
3. If $\mathcal{M}$ is euclidean, so is $\mathcal{M}^*$.
Proof.  1. If $M^*$ is a coarsest filtration, then by definition $R^*[u][v]$ holds if and only if $C_1(u, v)$. For transitivity, suppose $C_1(u, v)$ and $C_1(v, w)$; we have to show $C_1(u, w)$. Suppose $M, u \vdash □\varphi$; then $M, u \vdash □□\varphi$ since 4 is valid in all transitive models; since $□□\varphi \in \Gamma$ by closure, also by $C_1(u, v)$, $M, v \vdash □\varphi$ and by $C_1(v, w)$, also $M, w \vdash \varphi$. Suppose $M, w \vdash \varphi$; then $M, v \vdash △\varphi$ by $C_1(v, w)$, since $△\varphi \in \Gamma$ by modal closure. By $C_1(u, v)$, we get $M, u \vdash △△\varphi$ since $△△\varphi \in \Gamma$ by modal closure. Since $4_\varphi$ is valid in all transitive models, $M, u \vdash △\varphi$.

2. Exercise. Use the fact that both 5 and 5_\varphi are valid in all euclidean models.

3. Exercise. Use the fact that B and B_\varphi are valid in all symmetric models.

\square

Problem fil.1. Complete the proof of Theorem fil.1.

Photo Credits

Bibliography