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It would be tempting to regard this text, a series of short imperative clauses, as a random series of "inspired one-liners" that exhort the Thessalonian believers (and us) to general Christian behaviors and attitudes. To be sure, there's some truth in such a description, for there is no complex argument involved and the hardest structural question might be to ask whether the grounding clause (v. 18b, "for this is God's will in Christ Jesus unto/for you") supports only the immediately prior clause (v. 18a) or the triad of clauses that precedes it (vv. 16–18a). Set in context, however, Paul's exhortations (and that is what they are) naturally flow as part of the ending of his letter; they express the ordinary manifestations of the extraordinary Christian life of faith and hope and exhort us to this life.

Rejoice always. This is not a power of positive thinking admonition, nor is it to be taken in a literalistic and legalistic way, as if Christians do not have their times and ways of grieving—although never without hope (1 Thes 4:13). Rejoicing is a regular and consistent expression of life in Christ. The work of the Spirit in the lives of fellow believers is regularly a cause for joy (1 Thes 3:9). All such rejoicing, however, is done ultimately in the Lord (Phil 4:4), that is, in the past, present and future work of Christ for us and all creation.

Pray unceasingly. Ditto on not reading this literally. But, as Ole Hallesby reminds us, prayer is designed precisely for the helpless, and as believers live in unending and joyful dependence on God's care and provision in Christ, those believers will simply pray as dear children as their dear heavenly Father—without ceasing.

Be thankful in everything. One of the most difficult things I experience in life is the need to adjust to constant change. But, if the God who delivered me in Christ is ever and always at work through (and despite) life's changes, then at the least I can in faith be thankful to him for the work he is doing. Thanksgiving, prayer, and rejoicing are God's will for me in Christ Jesus.

The Holy Spirit is like a fire, purifying and flaming in and through our lives. He comes through the gospel powerfully to create faith and to sustain joy (1 Thes 1:5, 6). His call to obedience must not be resisted in the area of sexual purity (1 Thes 4:7) or elsewhere lest we run the risk of quenching that Spirit's work within and through us.

God's word is the source of every good. When genuine prophecy comes directly from the Lord or (by extension) when God's apostolic word is proclaimed, the only proper response is to believe and respond. To despise prophecy or God's word is to despise the speaking God who gives it and to regard his word as merely the words of men (1 Thes 2:13).

There is still mourning; death and decay and evil still lurk everywhere. Believers must learn to test everything so as to turn away from what is evil and to hold fast to what is good—Christ Jesus, the Spirit-born word about him, the Spirit-produced fruit that blesses our neighbor even when he offers us evil (1 Thes 5:15). The evil in our world and (still) in our flesh comes in many shapes and sizes. Every form of it must be kept at a distance. This too is God's will for us in Christ Jesus the Lord.

One could preach the whole text, and offer to the congregation a general and powerful testimony through St. Paul to the life lived in Christ. Or, one could focus on any of the exhortations and illustrate what it would look like to live the sanctified life of faith even as we look for the day when the God of peace will sanctify us completely, having kept us until the Parousia of our Lord Jesus Christ (1 Thes 5:23). This God is faithful. We are up and down, and back and forth, but this God is faithful and he will do it (1 Thes 5:24).

Jeff Gibbs