

On the Periodicity of Entire Functions and their Differential Polynomials

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Introduction and Motivation

Let's consider the functional equation

$$Q(f(z)) = g(z), \tag{1}$$

where $f(z)$, $g(z)$ are entire functions and $Q(z)$ is a non-constant polynomial.

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Given that $g(z)$ is periodic function of period c , what can be said about the solutions $f(z)$ of (1)?

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$$Q(f(z+c)) = Q(f(z)).$$

Introduction and Motivation

In 1965, Alfréd and Catherine Rényi gave an answer to this question.

Theorem (Rényi & Rényi, 1965)

Let $Q(z)$ be a non-constant polynomial and $f(z)$ be an entire function. If $Q(f(z))$ is a periodic function, then $f(z)$ must be periodic.



A. Rényi and C. Rényi, *Some remarks on periodic entire functions*. *J. Anal. Math.* **14**(1) (1965), 303–310.

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The differential equation (2) has no *real entire solutions of finite order* other than $f(z) = \pm \sin(z)$.

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Yang's Conjecture

Let $f(z)$ be a transcendental entire function and k be a positive integer. If $f(z)f^{(k)}(z)$ is a **periodic** function, then $f(z)$ is also a **periodic** function.

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Remark

Obviously, Yang's Conjecture is also related to the difference equation

$$f(z)f^{(k)}(z) = f(z+c)f^{(k)}(z+c),$$

Phenomenon of periodicity

Example

The periodic function $f(z) = e^{z/4} + e^{-z/4}$ satisfies the differential equation

$$f(z)^4 - 64f(z)f''(z) + 2 = e^z + e^{-z}.$$

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Question 2

Can we replace the polynomial $Q(z)$ in Rényi & Rényi's results and $f(z)f^{(k)}(z)$ in Yang's conjecture with a general differential polynomial

$$P(z, f) = \sum_{j=1}^l a_j(z) f^{n_{0j}} (f')^{n_{1j}} \dots (f^{(k)})^{n_{lj}}?$$

Too good to be true

Example

(1) The function $f(z) = \exp(e^{2\pi iz} - z)$ is not periodic whereas the polynomial

$$P(z, f) := e^{2z} f(z)^2 + e^z f(z)$$

is periodic.

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Example

(1) The function $f(z) = \exp(e^{2\pi iz} - z)$ is not periodic whereas the polynomial

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is periodic.

(2) The function $f(z) = ze^z$ is not periodic whereas the differential polynomial

$$P(z, f) := (f'(z))^2 - f(z)f''(z) = e^{2z}$$

is periodic.

Let's Revise the Question

Therefore, the natural way to deal with the aforementioned question is to consider the following problem, instead.

Problem

Under what conditions the periodicity of a differential polynomial $P(z, f)$ implies that of $f(z)$?

Nevanlinna's theory

- For every $r \geq 0$, let $n(r, f)$ be the number of poles, counting multiplicity, of f in the disc $|z| \leq r$. Then define **the integrated counting function** by

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$$N(r, f) = \int_0^r (n(t, f) - n(0, f)) \frac{dt}{t} + n(0, f) \log r.$$

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$$N(r, f) = \int_0^r (n(t, f) - n(0, f)) \frac{dt}{t} + n(0, f) \log r.$$

- Similarly,

$$N(r, 1/f) = \int_0^r (n(t, 1/f) - n(0, 1/f)) \frac{dt}{t} + n(0, 1/f) \log r$$

where $n(r, 1/f)$ is the number of zeros, counting multiplicity, of f in the disc $|z| \leq r$.

Nevanlinna's theory

- Let $\log^+ x = \max\{\log x, 0\}$. Then, the proximity function is defined by

$$m(r, f) = \frac{1}{2\pi} \int_0^{2\pi} \log^+ |f(re^{i\theta})| d\theta.$$

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- Finally, define the Nevanlinna characteristic function by

$$T(r, f) = m(r, f) + N(r, f).$$

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- Finally, define the Nevanlinna characteristic function by

$$T(r, f) = m(r, f) + N(r, f).$$

- We say that $a(z)$ is small function of f if $T(r, a) = S(r, f)$, where

$$S(r, f) = o(T(r, f)), \quad r \rightarrow \infty$$

outside of a possible exceptional set of finite linear measure.

Nevanlinna's theory

First Main Theorem of Nevanlinna

For an arbitrary meromorphic function $f(z)$ and for an arbitrary $a \in \mathbb{C}$,

$$T\left(r, \frac{1}{f-a}\right) = T(r, f) + O(1).$$

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Second Main Theorem of Nevanlinna

Let $f(z)$ be a non-constant meromorphic function, let $q \geq 2$, and let a_1, \dots, a_q be distinct complex constants. Then

$$(q-1)T(r, f) \leq N(r, f) + \sum_{k=1}^q N\left(r, \frac{1}{f-a_k}\right) + S(r, f).$$

Nevanlinna's theory

- The order and the hyper-order of a meromorphic function $f(z)$ are defined, respectively, by

$$\rho(f) = \limsup_{r \rightarrow \infty} \frac{\log T(r, f)}{\log r}, \quad \rho_2(f) = \limsup_{r \rightarrow \infty} \frac{\log \log T(r, f)}{\log r},$$

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- The convergence exponent of a -points of f is defined as

$$\lambda(f - a) = \limsup_{r \rightarrow \infty} \frac{\log N\left(r, \frac{1}{f-a}\right)}{\log r}.$$

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- The convergence exponent of a -points of f is defined as

$$\lambda(f - a) = \limsup_{r \rightarrow \infty} \frac{\log N\left(r, \frac{1}{f-a}\right)}{\log r}.$$

- If $\rho_2(f) < 1$, then

$$T(r, f(z + c)) = T(r, f(z)) + S(r, f),$$

Some Previous Results

- $P(z, f) = (f^n(z))^{(k)}$

Theorem (Wang-Hu & Liu, 2019)

Let $f(z)$ be a transcendental entire function and k be a positive integer. If $(f^n(z))^{(k)}$ is a periodic function, then $f(z)$ is also a periodic function.

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- $P(z, f) = (Q(f))^{(k)}$, where $Q(z)$ is a polynomial

Theorem (Wei, Liu & Liu, 2020)

Let $f(z)$ be a transcendental entire function and k be a positive integer. If $(Q(f(z)))^{(k)}$ is a periodic function and $n \geq 2$, then f is also a periodic function.

Some previous results

- $P(z, f) = f^n + L(z, f)$, where $L(z, f)$ is a linear differential polynomial

Let

$$L(z, f) = a_1 f'(z) + \cdots + a_k f^{(k)}(z),$$

where a_1, \dots, a_k are constants.

Theorem (Lü & Zhang, 2020)

Let $f(z)$ be a transcendental entire function. If $f(z)^n + L(z, f)$ is a periodic function with period c , and if one of the following conditions holds

- (1) $n = 2$ or $n \geq 4$,
- (2) $n = 3$ and $\rho_2(f) < 1$,

then $f(z)$ is periodic of period c or nc .

Some previous results

- $P(z, f) = f^n f^{(k)}$

Picard exceptional value

We say $a \in \mathbb{C}$ is a Picard exceptional value of the entire function $f(z)$ if the $f(z) - a$ doesn't have zeros.

Some previous results

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Picard exceptional value

We say $a \in \mathbb{C}$ is a Picard exceptional value of the entire function $f(z)$ if the $f(z) - a$ doesn't have zeros.

Theorem (Liu et al, 2019; Latreuch & Zemirni, 2022)

Let $f(z)$ be a transcendental entire function and n, k be positive integers. Suppose that $f(z)^n f^{(k)}(z)$ is a periodic function with period c , and one of the following holds:

- $f(z)$ has the value 0 as a **Picard** exceptional value, and $\rho_2(f) < \infty$.
- $f(z)$ has a nonzero **Picard** exceptional value.

Then $f(z)$ is periodic of period c or $(n + 1)c$.

Some Previous Results

Take

$$f(z) = (e^z - 1)e^{e^z} + d$$

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Theorem (Lü & Zhang, 2020)

Let $f(z)$ be a transcendental entire function with $\rho_2(f) < 1$ and n, k be positive integers. If there is a constant d such that

$$\lambda(f - d) < \rho(f) \leq \infty$$

and $f(z)^n f^{(k)}(z)$ is a periodic function, then $f(z)$ is a periodic function as well.

$P(z, f)$ is a differential monomial

A differential monomial $M(z, f)$ is defined by

$$M(z, f) = f(z)^{\lambda_0} (f'(z))^{\lambda_1} \cdots (f^{(n)}(z))^{\lambda_n},$$

where $\lambda_0, \dots, \lambda_n$ are non-negative integers.

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where $\lambda_0, \dots, \lambda_n$ are non-negative integers. The quantities

$$\gamma_M := \lambda_0 + \cdots + \lambda_n \quad \text{and} \quad \Gamma_M := \lambda_1 + 2\lambda_2 + \cdots + n\lambda_n$$

are called the **degree** and the **weight** of $M(z, f)$, respectively.

$P(z, f)$ is a differential monomial

Theorem (Zemirni, Laine & Latreuch, 2023)

Let $f(z)$ be a transcendental entire function with $\lambda(f) < \rho(f) \leq \infty$. If $M(z, f)$ is a periodic function with period c , then the following holds:

- 1 If $\rho_2(f) < 1$, then $f(z) = e^{az+b}$, where $a, b \in \mathbb{C} \setminus \{0\}$ and $e^{\gamma M a c} = 1$.
- 2 If $1 \leq \rho_2(f) < \infty$ and $\lambda(f) < \rho_2(f)$, then $f(z)$ is c -periodic.

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- 2 If $1 \leq \rho_2(f) < \infty$ and $\lambda(f) < \rho_2(f)$, then $f(z)$ is c -periodic.

Theorem (Zemirni, Laine & Latreuch, 2023)

Let $f(z)$ be a transcendental entire function, and suppose there exists a constant $d \neq 0$ such that $\lambda(f - d) < \rho(f) \leq \infty$. If $M(z, f)$ is a periodic function with period c and $\lambda_0 > 0$, then $f(z)$ is c -periodic.

Improving Rényi's result once more

Let

$$Q(f) = \sum_{s=1}^l \alpha_{\nu_s}(z) f(z)^{\nu_s}, \quad l \geq 2, \nu_1 < \dots < \nu_l,$$

where $\alpha_{\nu_s}(z)$ are non-vanishing small functions.

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Theorem

Let $f(z)$ be a transcendental entire function with $N(r, 1/f) = S(r, f)$. If $Q(f)$ is a periodic function of period c , then

- 1 The terms $\alpha_{\nu_s}(z) f(z)^{\nu_s}$ are periodic of period c .

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- 1 The terms $\alpha_{\nu_s}(z) f(z)^{\nu_s}$ are periodic of period c .
- 2 For any distinct $m, n \in \{1, \dots, l\}$ for which $\nu_m \nu_n > 0$, the functions

$$F_{m,n}(z) := \frac{\alpha_{\nu_m}(z)^{\nu_n}}{\alpha_{\nu_n}(z)^{\nu_m}}$$

are periodic of period c .

Improving Rényi's result once more

Proof.

- Since $Q(f)$ is periodic of period c , it follows that

$$\sum_{s=1}^l \alpha_{\nu_s}(z+c) f_c^{\nu_s} = \sum_{s=1}^l \alpha_{\nu_s}(z) f^{\nu_s}, \quad f_c := f(z+c). \quad (3)$$

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- $T(r, f_c) \sim T(r, f)$ as $r \rightarrow \infty$.
- Dividing both sides of (3) by $\alpha_{\nu_m}(z) f(z)^{\nu_m}$ yields

$$\sum_{s=1}^l \frac{\alpha_{\nu_s}(z+c)}{\alpha_{\nu_m}(z)} \frac{f_c^{\nu_s}}{f^{\nu_m}} - \sum_{\substack{s=1 \\ s \neq m}}^l \frac{\alpha_{\nu_s}(z)}{\alpha_{\nu_m}(z)} f^{\nu_s - \nu_m} = 1.$$

Improving Rényi's result once more

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- Using Nevanlinna's reasoning

$$\frac{\alpha_{\nu_m}(z+c)}{\alpha_{\nu_m}(z)} \left(\frac{f_c}{f} \right)^{\nu_m} \equiv 1, \quad m \in \{1, \dots, l\}.$$

Improving Rényi's result once more

Corollary

Let $f(z)$ be a transcendental entire function with $N(r, 1/f) = S(r, f)$. If $Q(f) = \sum_{s=1}^l \alpha_{\nu_s}(z) f(z)^{\nu_s}$ is a periodic function of period c , then the statements below are equivalent:

- (i) One coefficient $\alpha_{\nu_s}(z)$ with $\nu_s > 0$ is c -periodic;
- (ii) All the coefficients are c -periodic;
- (iii) $f(z)$ is c -periodic.

Another Key Lemma

Lemma

Let $v(z) \not\equiv 0$ be a meromorphic function of order $\rho(v) < \infty$, and $g(z)$ be a non-constant entire function. If $F(z) = v(z)e^{g(z)}$ is a periodic function of period τ , then either

- $\rho(g) \geq 1$, or

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- $\rho(g) \geq 1$, or
- $g(z)$ is polynomial with

$$\begin{cases} \rho(v) \geq \deg(g), & \text{if } \deg(g) \geq 2; \\ v(z + \tau)/v(z) \text{ is constant,} & \text{if } \deg(g) = 1. \end{cases}$$

Preparing for the proofs

- Let $f(z)$ be a transcendental entire function with $\lambda(f - d) < \rho(f)$.

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- Let $f(z)$ be a transcendental entire function with $\lambda(f - d) < \rho(f)$.
- Then,

$$f(z) = \pi(z)e^{h(z)} + d$$

where $h(z)$ is an entire function and $\pi(z)$ is the canonical product of zeros of $f(z) - d$ with $\rho(\pi) < \rho(f)$.

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- Notice that

$$\left(\pi(z)e^{h(z)}\right)^{(k)} = \left(\pi(z)h'(z)^k + \mathcal{Q}_k(\pi, h')\right) e^{h(z)}, \quad k \in \mathbb{N},$$

where $\mathcal{Q}_k(\pi, h')$ is a differential polynomial in $\pi(z)$ and $h'(z)$ with constant coefficients.

Preparing for the proofs

- Substituting $f(z) = \pi(z)e^{h(z)} + d$ into $M(z, f)$ yields

$$M(z, f) = H(z) \left(1 + \frac{d}{\pi(z)} e^{-h(z)} \right)^{\lambda_0} e^{\gamma_M h(z)}.$$

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$$H(z) = \pi(z)^{\lambda_0} \prod_{k=1}^n \mathcal{L}_k(\pi, h')^{\lambda_k}$$

and $\mathcal{L}_k(\pi, h') = \pi(z) h'(z)^k + Q_k(\pi, h')$.

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- Notice that

$$\mathcal{L}_k(\pi, h') := \pi^{(k)}(z) + c_{k-1}\pi^{(k-1)}(z) + \dots + c_1\pi(z),$$

and $\rho(\mathcal{L}_k) \leq \rho(\pi) < 1$.

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- If now $\lambda_0 > 0$, then $\pi(z)$ is a constant. Otherwise,

$$\pi^{(k+1)}(z) + c_{k-1}\pi^{(k)}(z) + \dots + c_1\pi'(z) = 0.$$

Case $d = 0$

- Suppose now that $1 \leq \rho_2(f) < \infty$ and $\lambda(f) < \rho_2(f)$. Then $\rho(\pi) < \infty$, and hence $\rho(H) < \infty$.

$$e^{\gamma_M q(z)} = \frac{H(z)}{H(z+c)}, \quad q(z) = h(z+c) - h(z). \quad (4)$$

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- $q(z)$ is polynomial. If $\deg(q) = t \geq 1$, then

$$\pi_c(z)^{\gamma_M} = e^{-\gamma_M q(z)} \pi(z)^{\gamma_M},$$

which implies that $f_c(z)^{\gamma_M} = f(z)^{\gamma_M}$. Hence, $f(z)$ is periodic of period c or $\gamma_M c$.

Case $d = 0$

- Suppose now that $1 \leq \rho_2(f) < \infty$ and $\lambda(f) < \rho_2(f)$. Then $\rho(\pi) < \infty$, and hence $\rho(H) < \infty$.

$$e^{\gamma_M q(z)} = \frac{H(z)}{H(z+c)}, \quad q(z) = h(z+c) - h(z). \quad (4)$$

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- If $\deg(q) = t = 0$ we apply the same arguments as for the case $t \geq 1$.

Case $d \neq 0$

- Since $\lambda_0 > 0$, it follows that

$$M(z, f) = H(z) \sum_{i=0}^{\lambda_0} \binom{\lambda_0}{i} \left(\frac{d}{\pi(z)} \right)^i e^{(\gamma_M - i)h(z)}. \quad (5)$$

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- Thus, $M(z, f)$ can be regarded as a polynomial in $e^{h(z)}$ with small coefficients. Hence

$$H(z + c)e^{\gamma_M h_c(z)} = H(z)e^{\gamma_M h(z)}$$

and

$$\frac{H(z + c)}{\pi_c(z)} e^{(\gamma_M - 1)h_c(z)} = \frac{H(z)}{\pi(z)} e^{(\gamma_M - 1)h(z)}.$$

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- we get that $\pi(z)e^{h(z)}$ is periodic of period c . Thus $f(z)$ is c -periodic.

$P(z, f)$ is a differential polynomial with at least two terms

$$P(z, f) = \sum_{j=1}^m \alpha_j M_j(z, f).$$

$$M_j(z, f) = f(z)^{\lambda_{0j}} (f'(z))^{\lambda_{1j}} \cdots (f^{(n)}(z))^{\lambda_{nj}}, \quad \lambda_{0j}, \dots, \lambda_{nj} \in \mathbb{N}.$$

The total degree γ_P and total weight Γ_P of $P(z, f)$ are defined by

$$\gamma_P = \max_{1 \leq j \leq m} \gamma_j \quad \text{and} \quad \Gamma_P = \max_{1 \leq j \leq m} \Gamma_j.$$

More Terms, more Challenges

Example

The function $f(z) = e^{z^2}$ is not periodic and

$$P(z, f) = f'(z)^2 f(z) - f''(z) f(z)^2 + 2f(z)^3 \equiv 0.$$

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Example

The function $f(z) = ze^z + d$, where d is a constant, is not periodic whereas the differential polynomial

$$P(z, f) := (f'(z))^2 - f(z)f''(z) + df(z) = (e^z - d)^2$$

is periodic.

New Notations

Define the sequence of positive integers $\delta_1, \delta_2, \dots, \delta_l$ as follows:

$$\delta_1 = \min_j \gamma_j,$$

$$\delta_2 = \min_j \{\gamma_j : \gamma_j \neq \delta_1\},$$

\vdots

$$\delta_l = \min_j \{\gamma_j : \gamma_j \neq \delta_i, i = 1, \dots, l-1\} = \gamma_P.$$

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We denote by $\Lambda(\delta_i)$ the set that contains the indices of the terms in

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$$\Lambda_P = \{\delta_1\} = \{1\}.$$

New notations

Example

Consider now

$$\begin{aligned} P(z, f) &= \underbrace{f''(z)f(z)^2}_{(\gamma=3, \Gamma=2)} - \underbrace{2(f'(z))^2 f(z)}_{(\gamma=3, \Gamma=2)} - \underbrace{f'(z)f(z)^2}_{(\gamma=3, \Gamma=1)} \\ &+ \underbrace{f''(z)f(z)}_{(\gamma=2, \Gamma=2)} - \underbrace{(f'(z))^2}_{(\gamma=2, \Gamma=2)} + \underbrace{f''(z)}_{(\gamma=1, \Gamma=2)} + \underbrace{f'(z)}_{(\gamma=1, \Gamma=1)}, \end{aligned}$$

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where $\delta_1 = 1$, $\delta_2 = 2$ and $\delta_3 = \gamma_P = 3$.

$$\sum_{k \in \Lambda(1)} \alpha_k = 1, \quad \sum_{k \in \Lambda(2)} \alpha_k = 1 - 1 = 0 \quad \text{and} \quad \sum_{k \in \Lambda(3)} \alpha_k = 1 - 2 = -1.$$

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Thus, we have

$$\Lambda_P = \{1, 3\}.$$

Why Λ_P ?

The function $f(z) = ze^z + 1$ is not periodic whereas the differential polynomial

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$$P(z, f) = \underbrace{(f'(z))^2}_{(\gamma=2, \Gamma=2)} - \underbrace{f(z)f''(z)}_{(\gamma=2, \Gamma=2)} + \underbrace{f(z)}_{(\gamma=1, \Gamma=0)},$$

where $\delta_1 = 1$ and $\delta_2 = \gamma_P = 2$.

$$\boxed{\gamma_P \notin \Lambda_P = \{\delta_1\}}$$

Our results

$$P(z, f) = \sum_{j=1}^m \alpha_j f(z)^{\lambda_{0j}} (f'(z))^{\lambda_{1j}} \dots (f^{(n)}(z))^{\lambda_{nj}}.$$

Theorem (Zemirni, Laine & Latreuch, 2023)

Let $f(z)$ be a transcendental entire function with $\rho_2(f) < 1$, and suppose that there exists $d \in \mathbb{C}$ such that $\lambda(f - d) < \rho(f) \leq \infty$. Suppose that $P(z, f) \not\equiv 0$ is periodic with period c , $\lambda_{0j} > 0$ for every $j \in \{1, \dots, m\}$ and one of the following holds

- (i) $d = 0$,
- (ii) $d \neq 0$ and $\lambda_{01} = \dots = \lambda_{0m} = \lambda > 0$,
- (iii) $d \neq 0$ and $\gamma_P \in \Lambda_P$.

Then $f(z)$ is c -periodic.

Our Results

Corollary

Let $f(z)$ be a transcendental entire function with a finite **Picard exceptional value** d and $\rho_2(f) < 1$. Suppose that $P(z, f) \not\equiv 0$ is a periodic function with period c . Then $f(z)$ is c -periodic.

Our Results

Theorem (Zemirni, Laine & Latreuch, 2023)

Let $f(z)$ be a transcendental entire function with $1 \leq \rho_2(f) < \infty$, and suppose that there exists $d \in \mathbb{C}$ such that $\lambda(f - d) < \rho_2(f)$. Suppose that $P(z, f)$ is a periodic function with period c , $\Lambda_P \neq \emptyset$ and one of the following holds:

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Remark

The function $f(z) = e^{\sin z}$ satisfies $\lambda(f) = 0 < 1 = \rho_2(f)$ and

$$P(z, f) = (f'(z))^2 - f''(z)f(z) = e^{2\sin z} \sin z.$$

Here, $P(z, f)$ and $f(z)$ are both periodic while $\Lambda_P = \emptyset$.

Thank You & Good Night!