Growth of solutions of a class of complex differential equations

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Abstract. The main purpose of this paper is to partly answer a question of L. Z. Yang [Israel J. Math. 147 (2005), 359–370] by proving that every entire solution f of the differential equation $f' - e^{P(z)}f = 1$ has infinite order and its hyperorder is a positive integer or infinity, where P is a nonconstant entire function of order less than 1/2. As an application, we obtain a uniqueness theorem for entire functions related to a conjecture of Brück [Results Math. 30 (1996), 21–24].

1. Introduction and main results. In this paper, we will use the standard notations of Nevanlinna's value distribution theory (see [12], [19]). During the last ten years many papers have been devoted to the study of the growth of solutions of complex differential equations (see [15]). By making use of the properties of the logarithmic derivative, it is easy to see that if A(z) is a transcendental entire function, then every nonzero solution f of the equation $f^{(k)} + A(z)f = 0$ is an entire function of order $\sigma(f) = \infty$. For the corresponding nonhomogeneous linear differential equation

(1)
$$f^{(k)} + A(z)f = F(z).$$

Chen and Gao (see [5]) proved that if A is a transcendental entire function and if $F \neq 0$ is an entire function of finite order, then every solution fsatisfies $\sigma(f) = \lambda(f) = \infty$, with at most one possible exception. Here $\sigma(f)$ and $\lambda(f)$ denote the order of f and the convergence exponent of zeros of f, respectively.

Thus an interesting problem arises: What conditions on A and F guarantee that every solution f of (1) has infinite order?

G. G. Gundersen and L. Z. Yang obtained the following result related to a conjecture of R. Brück [4].

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THEOREM 1.1 ([11]). Let P be a nonconstant polynomial. Then every solution f of the differential equation $f' - e^{P(z)}f = 1$ is an entire function of infinite order.

The hyperorder ([23]) of a meromorphic function f is defined by

$$\sigma_2(f) = \limsup_{r \to \infty} \frac{\log^+ \log^+ T(r, f)}{\log r}.$$

In [21] (see also [22]), L. Z. Yang raised the question below, and proved that if, in Theorem 1.1; P is a nonconstant entire function then the hyperorder of f is a positive integer or infinity with at most one exception. However, we do not know whether the exceptional solution exists or not.

QUESTION ([21] or [22]). Is it true that if P is a nonconstant entire function then the hyperorder of f satisfying the equation of Theorem 1.1 is a positive integer or infinity?

The main purpose of this paper is to deal with this question. We will prove that if the order of P is less than 1/2, then there does not exist an exceptional solution. The idea is taken from [6], [7] or [9], and it is very different from Yang [22]. Now we show our main result which improves Theorem 1.1 and some results in [18], [20], [9].

THEOREM 1.2. Let P be a nonconstant entire function, let Q be a nonzero polynomial, and let f be any entire solution of the differential equation

(2)
$$f^{(k)} - e^{P(z)}f = Q(z) \quad (k \in \mathbb{N}).$$

If P is a polynomial, then f has infinite order and its hyperorder $\sigma_2(f)$ is a positive integer not exceeding the degree of P. If P is transcendental with order less than 1/2, then the hyperorder of f is infinite.

Theorem 1.2 immediately yields the following corollary, which answers the above question when P is a nonconstant entire function with order less than 1/2.

COROLLARY 1.1. Let P be a nonconstant entire function with $\sigma(P) < 1/2$. Then every entire solution f of the differential equation $f' - e^{P(z)}f = 1$ has infinite order and its hyperorder is a positive integer or infinity.

Next, we shall show an interesting result when P is a gap series, which also partly answers the question of L. Z. Yang.

THEOREM 1.3. Let $P(z) = \sum_{\nu=0}^{\infty} c_{\nu} z^{n_{\nu}}$ be a nonconstant entire function of finite lower order with Fabry gaps, that is,

$$\nu/n_{\nu} \to 0 \quad as \ \nu \to \infty.$$

Then every entire solution f of the differential equation $f' - e^{P(z)}f = 1$ has infinite order and its hyperorder is a positive integer or infinity.

2. Lemmas. For the proof of our result, we need the following lemmas.

LEMMA 2.1 ([8]). Let g be an entire function of infinite order with hyperorder $\sigma_2(g)$ and let $\nu(r,g)$ be the central index of g. Then

$$\limsup_{r \to \infty} \frac{\log^+ \log^+ \nu(r, g)}{\log r} = \sigma_2(g).$$

LEMMA 2.2 ([7]). Let f be an entire function of infinite order with hyperorder $\sigma_2(f) = \alpha < \infty$, and let $E \subset [1, \infty)$ be a set of finite logarithmic measure. If $\alpha > 0$, then there exists a sequence $\{z_k = r_k e^{i\theta_k}\}$ such that $|f(z_k)| = M(r_k, f), \ \theta_k \in [0, 2\pi), \ \lim_{k \to \infty} \theta_k = \theta_0 \in [0, 2\pi), \ and \ for \ any$ given $\varepsilon > 0$,

$$\exp\{r_k^{\alpha-\varepsilon}\} < \nu(r_k, f) < \exp\{r_k^{\alpha+\varepsilon}\}$$

for all sufficiently large $r_k \notin E$. If $\alpha = 0$, then there also exists such a sequence, and for any large M > 0,

$$\nu(r_k, f) > r_k^M$$

for all sufficiently large $r_k \notin E$.

LEMMA 2.3 ([16]). Let $P(z) = b_n z^n + b_{n-1} z^{n-1} + \cdots + b_0$, where n is a positive integer and $b_n = \alpha_n e^{i\theta_n}$, $\alpha_n > 0$, $\theta_n \in [0, 2\pi)$. For any given ε with $0 < \varepsilon < \pi/(4n)$, we introduce 2n open angles

$$S_j: -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon < \theta < -\frac{\theta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon,$$

where j = 0, 1, ..., 2n - 1. Then there exists a positive number $R = R(\varepsilon)$ such that for |z| = r > R,

$$\operatorname{Re}\{P(z)\} > \alpha_n(1-\varepsilon)\sin(n\varepsilon)r^n$$

if $z \in S_j$ with j even, while

$$\operatorname{Re}\{P(z)\} < -\alpha_n(1-\varepsilon)\sin(n\varepsilon)r^n$$

if $z \in S_j$ with j odd.

Now for any given $\theta \in [0, 2\pi)$, if $\theta \neq -\theta_n/n + (2j-1)\pi/(2n)$ $(j = 0, 1, \ldots, 2n-1)$, then for ε sufficiently small, there exists $j \in \{0, 1, \ldots, 2n-1\}$ such that $\theta \in S_j$.

For any $E \subset \mathbb{R}$, define

$$\underline{\log \operatorname{dens}}(E) = \liminf_{r \to \infty} \frac{\int_1^r (\chi_E(t)/t) \, dt}{\log r},$$
$$\overline{\log \operatorname{dens}}(E) = \limsup_{r \to \infty} \frac{\int_1^r (\chi_E(t)/t) \, dt}{\log r}.$$

LEMMA 2.4 ([2]). Let f be an entire function of order $\sigma(f) = \sigma < 1/2$, and define

$$A(r) = \inf_{|z|=r} \log |f(z)|, \quad B(r) = \sup_{|z|=r} \log |f(z)|.$$

If $\sigma < \alpha < 1$, then

$$\underline{\log \operatorname{dens}}\{r: A(r) > (\cos \pi \alpha) B(r)\} \ge 1 - \sigma/\alpha.$$

LEMMA 2.5 ([3]). Let f be an entire function with lower order $\mu(f) = \mu < 1/2$ and $\mu(f) < \sigma(f) = \sigma$. If $\mu \leq \delta < \min(\sigma, 1/2)$ and $\delta < \alpha < 1/2$, then

 $\overline{\log \operatorname{dens}}\{r: A(r) > (\cos \pi \alpha)B(r) > r^{\alpha}\} > c(\sigma, \delta, \alpha),$

where $c(\sigma, \delta, \alpha)$ is a positive constant depending only on σ , δ and α .

LEMMA 2.6 ([10]). Let f be a transcendental meromorphic function of finite order σ . Let $\varepsilon > 0$ be a constant, and k and j be integers satisfying $k > j \ge 0$. Then:

(a) There exists a set $E_1 \subset (1, \infty)$ of finite logarithmic measure such that for all z satisfying $|z| \notin E_1 \cup [0, 1]$, we have

(3)
$$\left|\frac{f^{(k)}(z)}{f^{(j)}(z)}\right| \le |z|^{(k-j)(\sigma-1+\varepsilon)}.$$

(b) There exists a set $E_2 \subset [0, 2\pi)$ of linear measure zero such that if $\theta \in [0, 2\pi) \setminus E_2$, then there is a constant $R = R(\theta) > 0$ such that (3) holds for all z satisfying $\arg z = \theta$ and $R \leq |z|$.

LEMMA 2.7 ([1]). Let $g: [0, \infty) \to R$ and $h: [0, \infty) \to R$ be nondecreasing functions such that $g(r) \leq h(r)$ off an exceptional set E_2 of finite linear measure. Then for any $\alpha > 1$, there exists r_0 such that $g(r) \leq h(\alpha r)$ for all $r > r_0$.

LEMMA 2.8 ([10]). Let f be a transcendental meromorphic function. Let $\alpha > 1$ be a constant, and k and j be integers satisfying $k > j \ge 0$. Then:

(a) There exists a set $E_1 \subset (1, \infty)$ of finite logarithmic measure, and a constant C > 0 such that for all z satisfying $|z| \notin E_1 \cup [0, 1]$, we have (with r = |z|)

(4)
$$\left|\frac{f^{(k)}(z)}{f^{(j)}(z)}\right| \le C \left[\frac{T(\alpha r, f)}{r} \left(\log r\right)^{\alpha} \log T(\alpha r, f)\right]^{k-j}.$$

(b) There exists a set $E_2 \subset [0, 2\pi)$ of linear measure zero such that if $\theta \in [0, 2\pi) \setminus E_2$, then there is a constant $R = R(\theta) > 0$ such that (4) holds for all z satisfying $\arg z = \theta$ and $R \leq |z|$.

LEMMA 2.9. Let P be a nonconstant polynomial and let Q be a nonzero polynomial. Then every solution f of the differential equation (2) is an entire function of infinite order.

Proof. It is well known that f must be an entire function. It is easy to see that f is transcendental. We shall prove that f is of infinite order. Indeed, otherwise by Lemma 2.6(b), there exists a set $E \subset [0, 2\pi)$ of linear measure zero such that for any ray $\arg z = \theta \in [0, 2\pi) \setminus E$ and any given $0 < \varepsilon < 1$, there is an R > 0 such that

(5)
$$\left|\frac{f^{(k)}(re^{i\theta})}{f(re^{i\theta})}\right| \le |z|^{k(\sigma(f)-1+\varepsilon)}$$

for |z| = r > R. Set

$$P(z) = b_n z^n + b_{n-1} z^{n-1} + \dots + b_0, \quad b_n \neq 0,$$

where $n \in \mathbb{N}$ and $b_n = \alpha_n e^{i\theta_n}$, $\alpha_n > 0$, $\theta_n \in [0, 2\pi)$. By Lemma 2.3, if $\theta \neq -\theta_n/n + (2j-1)\pi/(2n)$ $(j = 0, 1, \dots, 2n-1)$, then for sufficiently large r, we have

(6)
$$\operatorname{Re}\{P(z)\} > \alpha_{n\theta}r^n \text{ or } \operatorname{Re}\{P(z)\} < -\alpha_{n\theta}r^n,$$

where $\alpha_{n\theta}$ is a positive constant. Now take

$$\arg z = \theta \in [0, 2\pi) \setminus \left(E \cup \bigcup_{j=0}^{2n-1} \left\{ -\frac{\theta_n}{n} + (2j-1) \frac{\pi}{2n} \right\} \right).$$

CASE (i): If $\operatorname{Re}\{P(z)\} > \alpha_{n\theta}r^n$, then by (5),

(7)
$$\left| \frac{f^{(k)}(re^{i\theta})}{f(re^{i\theta})} \right| \frac{1}{r^{k(\sigma(f)+M)}} \to 0, \quad \frac{|Q(re^{i\theta})|}{r^{k(\sigma(f)+M)}} \to 0, \quad \frac{|e^{P(re^{i\theta})}|}{r^{k(\sigma(f)+M)}} \to \infty,$$

as $r \to \infty$, where M is a constant with $M > \max\{\deg(Q)/k - \sigma(f), 2\}$. From (2),

(8)
$$\frac{f^{(k)}}{f} - e^{P(z)} = \frac{Q(z)}{f}.$$

It follows from (8) and (7) that

(9)
$$|f(re^{i\theta})| \to 0.$$

CASE (ii): If $\operatorname{Re}\{P(z)\} < -\alpha_{n\theta}r^n$, then by (2) we have

(10)
$$1 - e^{P(re^{i\theta})} \frac{f(re^{i\theta})}{f^{(k)}(re^{i\theta})} = \frac{Q(re^{i\theta})}{f^{(k)}(re^{i\theta})}$$

Now we assert that $|f^{(k)}(re^{i\theta})| \leq 2|q_s|r^{\deg(Q)}$ on $\arg z = \theta$, where we set $Q(z) = q_s z^s + q_{s-1} z^{s-1} + \cdots + q_0$. If it is not true, then there exists a sequence $\{r_m\}$ such that

(11)
$$2|q_s|r_m^{\deg(Q)} < |f^{(k)}(re^{i\theta})| = M(r_m, f^{(k)}(re^{i\theta}), \theta),$$

where

$$M(r_m, f^{(k)}(re^{i\theta}), \theta) := \max\{|f^{(k)}(re^{i\theta})| : 0 \le r \le r_m, \arg z = \theta\}.$$

From

$$f^{(k-1)}(r_m e^{i\theta}) = f^{(k-1)}(0) + \int_0^{r_m e^{i\theta}} f^{(k)}(u) \, du$$

we have

$$|f^{(k-1)}(r_m e^{i\theta})| \le |f^{k-1}(0)| + r_m |f^{(k)}(r_m e^{i\theta})|.$$

Again by

$$f^{(k-2)}(r_m e^{i\theta}) = f^{(k-2)}(0) + \int_0^{r_m e^{i\theta}} f^{(k-1)}(u) \, du$$

= $f^{(k-2)}(0) + \int_0^{r_m e^{i\theta}} \left(f^{(k-1)}(0) + \int_0^u f^{(k)}(s) \, ds \right) du,$

we have

$$|f^{(k-2)}(r_m e^{i\theta})| \le |f^{(k-2)}(0)| + r_m |f^{(k-1)}(0)| + r_m^2 |f^{(k)}(r_m e^{i\theta})|.$$

By induction we obtain

$$|f(r_m e^{i\theta})| \le \sum_{j=0}^{k-1} r_m^j |f^{(j)}(0)| + r_m^k |f^{(k)}(r_m e^{i\theta})|$$

= $(1 + o(1))r_m^k |f^{(k)}(r_m e^{i\theta})|,$

and hence

(12)
$$\left|\frac{f(r_m e^{i\theta})}{f^{(k)}(r_m e^{i\theta})}\right| \le (1+o(1))r_m^k.$$

By the assumption $\operatorname{Re}\{P(z)\} < -\alpha_{n\theta}r^n$, together with (11) and (12), we have

(13)
$$\left| e^{P(r_m e^{i\theta})} \frac{f(r_m e^{i\theta})}{f^{(k)}(r_m e^{i\theta})} \right| \le (1+o(1))r_m^k e^{-\alpha_{n\theta}r_m^n}$$

and

(14)
$$\left| \frac{Q(r_m e^{i\theta})}{f^{(k)}(r_m e^{i\theta})} \right| \le \frac{(|q_s| + o(1))r_m^{\deg(Q)}}{2|q_s|r_m^{\deg(Q)}} \to \frac{1}{2} \quad (m \to \infty).$$

Now (13) and (14) contradict (10). This implies that

(15)
$$|f(re^{i\theta})| \le (1+o(1))2|q_s|r^{k+\deg(Q)}$$

on $\arg z = \theta$.

Since the linear measure of $E \cup \bigcup_{j=0}^{2n-1} \{-\theta_n/n + (2j-1)\pi/(2n)\}$ is equal to 0, and since we assume that f is of finite order, it can be deduced

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from (9), (15), the Phragmén–Lindelöf theorem (see [16, pp. 270-271]) and Liouville's theorem that f must be a polynomial. This contradicts (2) which implies that f is transcendental. This proves that the order of f is infinite.

LEMMA 2.10 ([17]). Let f be an entire function of finite lower order $\mu(f)$. Suppose that $0 < \varepsilon < 1$ and

$$f(z) = \sum c_k z^{n_k}$$

with $\{n_k\}$ an increasing sequence of nonnegative integers for which

$$k/n_k \to 0 \quad (k \to \infty).$$

Then for a set of radii r of infinite logarithmic measure,

$$\log L(r) > (1 - \varepsilon) \log M(r),$$

where L(r) = L(r, f) is the minimum modulus of f on |z| = r and M(r) = M(r, f) is the maximum modulus of f on |z| = r.

3. Proof of Theorem 1.2. We split the proof into two cases as follows. First, suppose that P is a nonconstant polynomial

$$P(z) = b_n z^n + b_{n-1} z^{n-1} + \dots + b_0, \quad b_n \neq 0.$$

Then by Lemma 2.9, any solution f of (2) is of infinite order. By the Wiman– Valiron theory (see [13] or [15]), there exists a set $E \subset [1, \infty)$ of finite logarithmic measure such that for $|z| = r \notin [0, 1] \cup E$, and |f(z)| = M(r, f), we have

(16)
$$\frac{f^{(k)}(z)}{f(z)} = \left(\frac{\nu(r,f)}{z}\right)^k (1+o(1)).$$

Substituting (16) into (2), we get

(17)
$$\left(\frac{\nu(r,f)}{z}\right)^{k}(1+o(1)) = e^{P(z)} + \frac{Q(z)}{f(z)}$$

Set $b_n = \alpha_n e^{i\vartheta_n}$, $\alpha_n > 0$, and $\vartheta_n \in [0, 2\pi)$. Since the order of f is infinite and since Q(z) - Q'(z) is a polynomial, for sufficiently large |z| = r and for any given $\varepsilon > 0$, Lemma 2.1, Lemma 2.7 and (17) imply that $\sigma_2(f) \le t \le$ $\deg(P) = n$ when we choose z with $|z| = r \notin [0, 1] \cup E$, and |f(z)| = M(r, f), where the integer t satisfies $0 \le t \le n$ and $\operatorname{Re}\{b_n z^n\} = \cdots = \operatorname{Re}\{b_{t+1} z^{t+1}\} = 0$ and $\operatorname{Re}\{b_t z^t\} \ne 0$.

Let $E \subset [1, \infty)$ have finite logarithmic measure. By Lemma 2.2, if $\delta > 0$ then there exists a sequence $\{z_m = r_m e^{i\theta_m}\}$ such that $|f(z_m)| = M(r_m, f)$, $\theta_m \in [0, 2\pi)$, $\lim_{m\to\infty} \theta_m = \theta_0 \in [0, 2\pi)$, and for any given $0 < 3\varepsilon < \min\{\delta, n - \delta, \pi/(4n)\}$,

(18)
$$\exp\{r_m^{\delta-\varepsilon}\} < \nu(r_m, f) < \exp\{r_m^{\delta+\varepsilon}\}$$

for all sufficiently large $r_m \notin E$; if $\delta = 0$ then there also exists such a sequence, and for $0 < 3\varepsilon < \pi/(4n)$ and any large $M_1 > 0$,

(19)
$$\nu(r_m, f) > r_m^{M_1}$$

for all sufficiently large $r_m \notin E$. It follows from (17) that for $z_m = r_m e^{i\theta_m}$ and $|f(z_m)| = M(r_m, f)$, we have

(20)
$$\left(\frac{\nu(r_m, f)}{z_m}\right)^k (1 + o(1)) = e^{P(z_m)} + o(1).$$

By Lemma 2.3, there are 2n open angles for ε as above,

(21)
$$S_j: -\frac{\vartheta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon < \theta < -\frac{\vartheta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon,$$

 $(j=0,1,\ldots,2n-1).$

For the above θ_0 , we now consider the following three cases.

CASE (i): $\theta_0 \in S_j$ with j odd. Since S_j is an open set and $\lim_{m \to \infty} \theta_m = \theta_0$, there is $M_2 > 0$ such that $\theta_m \in S_j$ when $m > M_2$, and by Lemma 2.3, (22) Re{ $P(r_m e^{i\theta_m})$ } < $-dr_m^n$,

where $d = \alpha_n (1 - n\varepsilon) \sin(n\varepsilon) > 0$. If $\delta > 0$, then from $3\varepsilon < \delta$ and (18), (20), (22), we obtain

$$\exp\{kr_m^{\delta-\varepsilon}\} < (\nu(r_m, f))^k (1 + o(1)) < r_m^k \exp\{-dr_m^n\} + o(r_m^k).$$

This is a contradiction. If $\delta = 0$, then by (19), (20), (22), we obtain

$$r_m^k \exp\{-dr_m^n\} + o(r_m^k) > (\nu(r_m, f))^k > r_m^{M_1 - 1 + k},$$

a contradiction.

CASE (ii): $\theta_0 \in S_j$ with j even. Again there is $M_3 > 0$ such that $\theta_m \in S_j$ when $m > M_3$, and by Lemma 2.3,

$$\operatorname{Re}\{P(r_m e^{i\theta_m})\} > dr_m^n,$$

where $d = \alpha_n (1 - n\varepsilon) \sin(n\varepsilon) > 0$. Together with (20), for $\{z_m = r_m e^{i\theta_m}\}$, we deduce that

$$(\nu(r_m, f))^k > r_m^k \exp\{dr_m^n\} - o(r_m^k).$$

This implies that $\sigma_2(f) \ge n = \deg(P)$. Hence, $\sigma_2(f) = n = \deg(P)$.

CASE (iii): $\theta_0 = -\vartheta_n/n + (2j-1)\pi/(2n)$ for some $j \in \{0, 1, \dots, 2n-1\}$. Then, for the above ε , there exists some N such that $\theta_m \in \overline{\Omega}_1 = [\theta_0 - \varepsilon, \theta_0 + \varepsilon]$ and $z_m \in \overline{\Omega} = \{z : \theta_0 - \varepsilon \leq \arg z \leq \theta_0 + \varepsilon\}$ for m > N. If we fix a ray $\arg z = \theta \in \overline{\Omega}_1 \setminus \{\theta_0\}$, then Lemma 2.3 shows that there is a positive constant R such that $\operatorname{Re}\{P(re^{i\theta})\} > d_1r^n$ or $\operatorname{Re}\{P(re^{i\theta})\} < -d_1r^n$ for r > R, where d_1 is a suitable positive constant. A similar discussion to the one in the proof of Lemma 2.9, making use of Lemma 2.8 instead of Lemma 2.6, gives

(23)
$$|f(re^{i\theta})| \le (1+o(1))2|q_s|r^{k+\deg(Q)}, \quad \theta \in \overline{\Omega}_1 \setminus \{\theta_0\}.$$

where q_s is as above. However, noting that $z_m \in \overline{\Omega}$ (m > N), $|f(z_m)| = M(r_m, f)$ and that f is of infinite order, we infer from (23) that $\theta_m = \theta_0$ for m > N, that is, $z_m = r_m e^{i\theta_0}$ for m > N. Together with $\theta_0 = -\vartheta_n/n + (2j-1)\pi/(2n)$, we have $\operatorname{Re}\{\alpha_n e^{i\vartheta_n} (re^{i\theta_0})^n\} = 0$. From that and the expression of P(z), we now have to consider the following two subcases.

SUBCASE (iii)(a): The t mentioned above satisfies $\operatorname{Re}\{b_{n-1}(re^{i\theta_0})^{n-1}\} = \cdots = \operatorname{Re}\{b_{t+1}(re^{i\theta_0})^{t+1}\} = 0$ and $\operatorname{Re}\{b_t(re^{i\theta_0})^t\} \neq 0$, where $1 \leq t \leq n-1$. Then for sufficiently large r_m , we have $\operatorname{Re}\{P(r_me^{i\theta_m})\} = \operatorname{Re}\{P(r_me^{i\theta_0})\} > d_2r_m^t$ or $\operatorname{Re}\{P(r_me^{i\theta_m})\} < -d_2r_m^t$, where d_2 is a suitable positive constant. If $\operatorname{Re}\{P(r_me^{i\theta_m})\} < -d_2r_m^t$, then by a similar argument to the proof of case (i), we find that for $\delta > 0$,

$$\exp\{kr_m^{\delta-\varepsilon}\} < (\nu(r_m, f))^k (1 + o(1)) < r_m^k \exp\{-d_2 r_m^t\} + o(r_m^k),$$

and for $\delta = 0$,

$$r_m^{k(M-1)} < \left(\frac{\nu(r_m, f)}{r_m}\right)^k (1 + o(1)) < \exp\{-d_2 r_m^t\} + o(1),$$

two contradictions. If $\operatorname{Re}\{P(r_m e^{i\theta_m})\} > d_2 r_m^t$, then by a similar discussion to the proof of case (ii), we get

$$(\nu(r_m, f))^k (1 + o(1)) > r_m \exp\{d_2 r_m^t\} - o(1).$$

This implies that $\sigma_2(f) \ge t \ge 1$. Hence $\sigma_2(f) = t$.

SUBCASE (iii)(b): $\operatorname{Re}\{b_{n-1}(re^{i\theta_0})^{n-1}\} = \cdots = \operatorname{Re}\{b_1(re^{i\theta_0})\} = 0$. Then there exists some positive constant M_1 such that $-M_1 < \operatorname{Re}\{P(r_m e^{i\theta_0})\} < M_1$, that is,

(24)
$$e^{-M_1} \le |e^{P(r_m e^{i\theta_m})}| = |e^{P(r_m e^{i\theta_0})}| \le e^{M_1}.$$

It follows from (18) (or (19)), (20) and (24) that

$$\frac{1}{r_m^k} \exp\{kr_m^{\delta-\varepsilon}\} - o(1) \le \left(\frac{\nu(r_m, f)}{r_m}\right)^k (1+o(1)) - o(1)$$
$$\le |\exp\{P(r_m e^{i\theta_m})\}| \le e^{M_1},$$

or

$$r_m^{k(M-1)} - o(1) \le \left(\frac{\nu(r_m, f)}{r_m}\right)^k (1 + o(1)) - o(1) \le |\exp\{P(r_m e^{i\theta_m})\}| \le e^{M_1},$$

two contradictions.

In conclusion, the hyperorder of f is a positive integer not exceeding the degree of P when P is a polynomial.

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Secondly, suppose that P is a transcendental entire function with $\sigma(P) < 1/2$. By Lemma 2.9 and (2), f must be transcendental and of infinite order. Choose z satisfying $|z| = r \notin [0,1] \cup E_1$ and |f(z)| = M(r,f), where E_1 is a subset of $(1,\infty)$ of finite logarithmic measure. Then (17) also holds. Hence, we have

(25)
$$e^{P(z)} = \left(\frac{\nu(r,f)}{z}\right)^k (1+o(1)) + o(1).$$

Since $\sigma(P) < 1/2$, Lemma 2.4 (or 2.5) yields a set $H \subset (1, \infty)$ of positive lower logarithmic density (hence, of infinite logarithmic measure) such that for all $|z| = r \in H$, we have $|P(z)| \ge M(r, P)^c$, where c is a constant with 0 < c < 1. Assume that the hyperorder of f is finite. Then by Lemma 2.2, we have $\nu(r, f) \ge |z|^M$ for any positive constant M. Taking a principal branch of $\log((\nu(r, f)/z)^k(1 + o(1)) + o(1))$, it follows from (25) that for all z with $|z| = r \in H \setminus [0, 1] \cup E_1$ and for any given $\varepsilon > 0$,

$$M(r, P)^{c} \leq |P(z)| \leq \left| \log \left| \left(\frac{\nu(r, f)}{z} \right)^{k} (1 + o(1)) + o(1) \right| \\ \leq k \log \nu(r, f) + O(1) \leq k r^{\sigma_{2}(f) + 1} + O(1).$$

This contradicts the assumption that P is transcendental. Therefore the hyperorder of f must be infinite.

4. Proof of Theorem 1.3. Theorem 1.3 can be proved in much the same way as Theorem 1.2 by making use of Lemma 2.10 instead of Lemma 2.4 (or 2.5).

5. Application. We say that two nonconstant meromorphic functions f and g share a meromorphic function h provided that f(z)-h(z) = 0 if and only if g(z)-h(z) = 0. The functions f and g share h CM if f-h and g-h have the same zeros with the same multiplicities. Let us recall the conjecture of Brück [4]: Let f be a nonconstant entire function whose hyperorder is finite but not a positive integer. If f and f' share some finite value a CM, then f' - a = c(f - a), where c is a nonzero constant. The conjecture has been partly confirmed under various conditions (see [4], [11], [7]). Here we extend these results to the case where f shares a polynomial with its kth derivative.

THEOREM 5.1. Let f be a nonconstant entire function with hyperorder less than 1/2. If f and $f^{(k)}$ share a polynomial R CM, then $f^{(k)} - R = c(f - R)$, where c is a nonzero constant.

Proof. When R is a constant, the theorem has been proved by Chen and Shon [6]. Now we assume that R is a nonconstant polynomial. By the

assumptions and the essential part of the factorization theorem for meromorphic functions of finite iterated order ([14, Satz 12.4]), we have

(26)
$$\frac{f^{(k)} - R}{f - R} = e^{P(z)},$$

where P is an entire function with $\sigma(P) = \sigma_2(e^P) < 1/2$.

If P is a constant, then the conclusion immediate. Now we assume that P is a nonconstant entire function with $\sigma(P) < 1/2$. Set F(z) = f(z) - R(z) and $Q(z) = R(z) + R^{(k)}(z)$. Then (26) can be rewritten as

$$F^{(k)} - e^{P(z)}F = Q(z).$$

By Theorem 1.2, the order of F, and hence of f, is infinite, and the hyperorder of f is a positive integer or infinity. This contradicts the assumption that the hyperorder of f is less than 1/2.

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