

ON THE ENTIRE FUNCTION SHARING ONE VALUE CM WITH k -TH DERIVATIVES

ZONG-XUAN CHEN AND KWANG HO SHON

ABSTRACT. In this paper, we investigate some properties of the entire function of the hyper order less than $\frac{1}{2}$ sharing one value CM with its k -th derivative.

1. Introduction and results

Let f and g be two non-constant meromorphic functions, and let a be a finite value in the complex plane. We say that f and g share the value a CM (IM) provided that $f - a$ and $g - a$ have the same zeros counting multiplicities (ignoring multiplicities). Nevanlinna [17] four values theorem says that if two non-constant meromorphic functions f and g share four values CM, then $f \equiv g$ or f is a Möbius transformation of g . The condition “ f and g share four values CM” has been weakened to “ f and g share two values CM and two values IM” by Gundersen [7, 8], as well as by Mues [15] and Wang [20]. But whether the condition can be weakened to “ f and g share three values IM and another value CM” or not, is still an open question. In a special case, it was shown [18] that if an entire function f share two finite values CM with its derivative, then $f \equiv f'$. This result has been generalized to sharing values IM by Gundersen [6] and by Mues-Steinmetz [16] independently.

How is the relation between f with f' if an entire function f share one finite value CM with its derivative f' ? In [3], R. Brück raised the following.

CONJECTURE. Let f be a nonconstant entire function such that the hyper order $\sigma_2(f) < \infty$ and $\sigma_2(f)$ isn't a positive integer. If f and f'

Received August 8, 2003.

2000 Mathematics Subject Classification: 30D35.

Key words and phrases: share the value, entire function, hyper order.

This work was supported by Korean Research Foundation Grant (KRF-2001-015-DP0015).

share the finite value a CM, then

$$\frac{f' - a}{f - a} = c$$

where c is a nonzero constant. Where the notation $\sigma_2(f)$ denotes the hyper-order (see [22]), of $f(z)$, it is defined by

$$\sigma_2(f) = \lim_{r \rightarrow \infty} \frac{\log \log T(r, f)}{\log r}.$$

In this paper, we shall assume that the reader is familiar with the fundamental results and the standard notations of the Nevanlinna's value distribution theory of meromorphic functions (e.g. see [10, 11]). In addition, we will use the notations $\lambda(f)$ to denote the exponents of convergence of the zero-sequence of the meromorphic function $f(z)$, $\sigma(f)$ to denote the order growth of $f(z)$.

The conjecture for the case that $a = 0$ had been proved by Brück in the following theorem.

THEOREM A [3]. *Let f be a non-constant entire function such that the hyper order $\sigma_2(f) < \infty$ and $\sigma_2(f)$ isn't a positive integer. If f and f' share the finite value 0 CM, then $f' = cf$ where c is a nonzero constant.*

From differential equations

$$\frac{f' - 1}{f - 1} = e^{z^n}, \quad \frac{f' - 1}{f - 1} = e^{e^z},$$

we see that when the hyper order $\sigma_2(f)$ of f is a positive integer or infinite, the conjecture of Brück does not hold. For the case that the zero-points of f' are fewness, Brück obtain the following in [3].

THEOREM B. *Let f be a nonconstant entire function. If f and f' share a value 1 CM, and satisfy $N(r, 0, f') = S(r, f)$, then*

$$\frac{f' - 1}{f - 1} = c$$

where c is a nonzero constant.

For entire functions with finite order, Lianzhong Yang proved following two theorems in [21].

THEOREM C. *Let f be a nonconstant entire function with finite order. If f and f' share a finite value a CM, then*

$$\frac{f' - a}{f - a} = c$$

where c is a nonzero constant.

THEOREM D. *Let f be a nonconstant entire function with finite order. If f and $f^{(k)}$ ($k \geq 1$) share a finite value $a \neq 0$ CM, then*

$$\frac{f^{(k)} - a}{f - a} = c$$

where c is a nonzero constant, k is a positive integer.

In this paper, we investigate the case that an entire function is of infinite order, and get the following theorems.

THEOREM 1. *Let $f(z)$ be a nonconstant entire function with the hyper order $\sigma_2(f)$ isn't a positive integer and $\sigma_2(f) < \infty$. If f and $f^{(k)}$ (k is a positive integer) share the value 0 CM, then*

$$f^{(k)} \equiv cf$$

where c is a nonzero constant.

REMARK. (i) The proof of Theorem 1 is completely different from the proof of Theorem A.

(ii) For the problem that f and $f^{(k)}$ share the value 0 CM, $k = 1$ and $k > 1$ are very different. If f and f' share the value 0 CM, then neither f nor f' doesn't have zero. But, if f and $f^{(k)}$ ($k > 1$) share the value 0 CM, then both of f and $f^{(k)}$ may have many zeros.

THEOREM 2. *Let $f(z)$ be a nonconstant entire function with $\sigma_2(f) = \alpha < \frac{1}{2}$. If f and $f^{(k)}$ share the finite value a CM, then*

$$\frac{f^{(k)} - a}{f - a} \equiv c$$

where c is a nonzero constant.

REMARK. For a finite order entire function, the condition " $a \neq 0$ " in Theorem D is deleted by Theorems 1 and 2.

By Theorems 1 and 2, we can obtain the following corollaries.

COROLLARY 1. *Let f be a nonconstant entire function with the hyper order $\sigma_2(f)$ isn't a positive integer and $\sigma_2(f) < \infty$. If f and $f^{(k)}$ (k is a positive integer) share the value 0 CM, and there exists a point z_0 satisfying $f^{(k)}(z_0) = f(z_0) \neq 0$, then $f \equiv f^{(k)}$.*

COROLLARY 2. *Let f be a nonconstant entire function with the hyper order $\sigma_2(f)$ isn't a positive integer and $\sigma_2(f) < \infty$. If f and $f^{(k)}$ (k is*

a positive integer) share the value 0 CM and a finite value $b(\neq 0)$ IM, then $f \equiv f^{(k)}$.

COROLLARY 3. Let f be a nonconstant entire function with the hyper order $\sigma_2(f)$ isn't a positive integer and $\sigma_2(f) < \infty$. If f and $f^{(k)}$ (k is a positive integer) share the value 0 CM, and there exists a point z_0 and a positive integer m satisfying $f^{(k+m)}(z_0) = f^{(m)}(z_0) \neq 0$, then $f \equiv f^{(k)}$.

COROLLARY 4. Let f be a nonconstant entire function with $\sigma_2(f) < \frac{1}{2}$. If f and $f^{(k)}$ share a finite value a CM, and there exists a point z_0 satisfying $f^{(k)}(z_0) = f(z_0) \neq a$, then $f \equiv f^{(k)}$.

COROLLARY 5. Let f be a nonconstant entire function with $\sigma_2(f) < \frac{1}{2}$. If f and $f^{(k)}$ share a finite value a CM and a finite value $b(\neq a)$ IM, then $f \equiv f^{(k)}$.

COROLLARY 6. Let f be a nonconstant entire function with $\sigma_2(f) < \frac{1}{2}$. If f and $f^{(k)}$ share a finite value a CM, and there exist a point z_0 and a positive integer m satisfying $f^{(k+m)}(z_0) = f^{(m)}(z_0) \neq 0$, then $f \equiv f^{(k)}$.

2. Lemmas for the proofs of Theorems 1 and 2

The Hadamard theorem of entire functions of infinite order can be found in [12].

LEMMA 1. Let f be a transcendental entire function of infinite order and $\sigma_2(f) = \alpha < \infty$, then f can be represented in

$$(2.1) \quad f(z) = U(z)e^{V(z)},$$

where U and V are entire functions such that

$$\lambda(f) = \lambda(U) = \sigma(U), \quad \lambda_2(f) = \lambda_2(U) = \sigma_2(U),$$

$$\sigma_2(f) = \max\{\sigma_2(U), \sigma_2(e^V)\}.$$

where notation $\lambda_2(f)$ denotes the hyper exponent of convergence of zeros of entire function f by

$$\lambda_2(f) = \lim_{r \rightarrow \infty} \frac{\log \log N(r, \frac{1}{f})}{\log r}.$$

LEMMA 2 [4]. Let $g(z)$ be an entire function of infinite order with $\sigma_2(g) = \sigma$, and let $\nu(r)$ be the central index of g . Then

$$(2.2) \quad \overline{\lim}_{r \rightarrow \infty} \frac{\log \log \nu(r)}{\log r} = \sigma_2(g) = \sigma.$$

Using the similar proof as in the proof of Remark 1 of [5], we can obtain the following Lemma 3.

LEMMA 3. Let $f(z)$ be an entire function with $\sigma(f) = \infty$ and $\sigma_2(f) = \alpha < +\infty$, let a set $E \subset (1, \infty)$ have a finite logarithmic measure. Then there exists $\{z_k = r_k e^{i\theta_k}\}$ such that $|f(z_k)| = M(r_k, f)$, $\theta_k \in [0, 2\pi)$, $\lim_{k \rightarrow \infty} \theta_k = \theta_0 \in [0, 2\pi)$, $r_k \notin E$, $r_k \rightarrow \infty$, if $\alpha > 0$, then for any given $\varepsilon (0 < \varepsilon < \alpha)$, we have as r_k sufficiently large

$$(2.3) \quad \exp\{r_k^{\alpha-\varepsilon}\} < \nu(r_k) < \exp\{r_k^{\alpha+\varepsilon}\};$$

if $\alpha = 0$ then for any large $M (> 0)$, we have as r_k sufficiently large

$$(2.4) \quad \nu(r_k) > r_k^M.$$

LEMMA 4. (see [14]) Let

$$Q(z) = b_n z^n + b_{n-1} z^{n-1} + \cdots + b_0$$

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 $\varepsilon (0 < \varepsilon < \pi/(4n))$, we introduce $2n$ open angles

$$S_j : -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon < \theta < -\frac{\theta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon \quad (j = 0, 1, \dots, 2n-1).$$

Then there exists a positive number $R = R(\varepsilon)$ such that for $|z| = r > R$,

$$(2.5) \quad \operatorname{Re}\{Q(z)\} > \alpha_n(1 - \varepsilon) \sin(n\varepsilon) r^n$$

if $z \in S_j$ where j is even; while

$$(2.6) \quad \operatorname{Re}\{Q(z)\} < -\alpha_n(1 - \varepsilon) \sin(n\varepsilon) r^n$$

if $z \in S_j$ where j is odd.

Now for any given $\theta \in [0, 2\pi)$, if $\theta \neq -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n}$ ($j = 0, 1, \dots, 2n-1$), then we take ε sufficiently small, there is some S_j , $j \in \{0, 1, \dots, 2n-1\}$ such that $\theta \in S_j$.

LEMMA 5 [1]. Let $h(z)$ be an entire function with $\sigma(h) = \sigma < \frac{1}{2}$, set

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

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

$$(2.7) \quad \underline{\log dens}\{r : A(r) > (\cos \pi \alpha)B(r)\} \geq 1 - \frac{\sigma}{\alpha},$$

where the lower logarithmic density $\underline{\log dens}H$ of subset $H \subset (1, +\infty)$ is defined by

$$\underline{\log dens}H = \lim_{r \rightarrow \infty} \left(\int_1^r (\chi_H(t)/t) dt \right) / \log r,$$

and the upper logarithmic density $\overline{\log dens}H$ of subset $H \subset (1, +\infty)$ is defined by

$$\overline{\log dens}H = \overline{\lim}_{r \rightarrow \infty} \left(\int_1^r (\chi_H(t)/t) dt \right) / \log r,$$

where $\chi_H(t)$ is the characteristic function of the set H .

LEMMA 6 [2]. Let $h(z)$ be an entire function with the lower order $\mu = \mu(h) < \frac{1}{2}$, and $\mu < \sigma = \sigma(h)$. If $\mu \leq \delta < \min(\sigma, \frac{1}{2})$ and $\delta < \alpha < \frac{1}{2}$, then

$$(2.8) \quad \underline{\log dens}\{r : A(r) > (\cos \pi \alpha)B(r) > r^\delta\} \geq C(\sigma, \delta, \alpha),$$

where $C(\sigma, \delta, \alpha)$ is a positive constant only dependent on σ, δ, α .

REMARK. By definitions of the logarithmic measure and the logarithmic density, we see that if the upper logarithmic density $\overline{\log dens}H > 0$, then the logarithmic measure $lmH = +\infty$.

LEMMA 7 [9]. Let f be a transcendental meromorphic function, and let $\alpha > 1$ be a given constant. Then

(i) there exists a set $E \subset [0, 2\pi)$ with linear measure zero and a constant $B > 0$ that depends only on α and $j = 1, \dots, k$, such that if $\varphi_0 \in [0, 2\pi) \setminus E$, then there is a constant $R = R(\varphi_0) > 1$ so that for all z satisfying $\arg z = \varphi_0$ and $|z| = r \geq R$, we have

$$(2.9) \quad \left| \frac{f^{(j)}(z)}{f(z)} \right| \leq B \left(\frac{T(\alpha r, f)}{r} (\log^\alpha r) \log T(\alpha r, f) \right)^j$$

for all $j = 1, \dots, k$;

(ii) there exists a set $E \subset (1, \infty)$ with finite logarithmic measure and a constant $B > 0$ that depends only on α and $j = 1, \dots, k$, such that for all z satisfying $|z| = r \notin [0, 1] \cup E$, we have (2.9) holds.

LEMMA 8 [11]. (Hadamard-Borel-Caratheodory) Let $w(z)$ is a non-constant entire function, $A(r, w) = \max_{|z| < r} \{ \operatorname{Re}(w(z)) \}$, then for $0 \leq$

$r < R$, we have

$$(2.10) \quad M(r, w) \leq \frac{4r}{R-r} A(R, w) + \frac{R-3r}{R-r} |w(0)|.$$

3. Proof of Theorem 1

Since f and $f^{(k)}$ share the value 0 CM, by Lemma 1, we can write

$$(3.1) \quad \frac{f^{(k)}(z)}{f(z)} = e^{Q(z)}$$

where $Q(z)$ is an entire function. First we know f is a transcendental since f and $f^{(k)}$ share the value 0 CM. We divide this into three cases (Q is a constant, or polynomial, or transcendental) to prove.

Case (1): Q is a constant. Then Theorem 1 holds.

Case (2): Q is a polynomial with $\deg Q = n \geq 1$. By Lemma 7, we see that there exists a set $E \subset [0, 2\pi)$ with linear measure zero and a constant $B > 0$ such that if $\theta \in [0, 2\pi) \setminus E$, then there is a constant $R = R(\theta) > 1$ so that for all z satisfying $\arg z = \theta$ and $|z| = r \geq R$, we have

$$(3.2) \quad \left| \frac{f^{(k)}(z)}{f(z)} \right| \leq B(T(2r, f))^{2k}.$$

Let

$$Q(z) = \alpha_n e^{i\theta_n} z^n + b_{n-1} z^{n-1} + \cdots + b_0, \quad \alpha_n > 0, \quad \theta_n \in [0, 2\pi).$$

By Lemma 4, for any given $\varepsilon (0 < \varepsilon < \frac{\pi}{4n})$, there are $2n$ opened angles

$$S_j : \quad -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon < \theta < -\frac{\theta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon, \\ (j = 0, 1, \dots, 2n-1).$$

We take the ray $\arg z = \theta_0 \in S_j \setminus E$, $j \in \{0, 1, \dots, 2n-1\}$ is some even, then

$$(3.3) \quad \operatorname{Re}\{Q(z)\} > \alpha_n(1-\varepsilon) \sin(n\varepsilon) r^n \quad (|z| = r)$$

holds for sufficiently large r . By (3.1)-(3.3), we obtain

$$(3.4) \quad \exp\{\alpha_n(1-\varepsilon) \sin(n\varepsilon) r^n\} \leq B(T(2r, f))^{2k}.$$

From (3.4), we have

$$(3.5) \quad \sigma_2(f) \geq n.$$

On the other hand, from the Wiman-Valiron theory (see [11, 13, 19]), there is a set $E_1 \subset (1, \infty)$ having logarithmic measure $lmE_1 < \infty$, we choose z satisfying $|z| = r \notin [0, 1] \cup E_1$ and $|f(z)| = M(r, f)$, then we have as r sufficiently large

$$(3.6) \quad \frac{f^{(k)}(z)}{f(z)} = \left(\frac{\nu(r)}{z}\right)^k (1 + o(1)),$$

where $\nu(r)$ is the central index of f . For any given $\varepsilon(> 0)$, as r sufficiently large, we have

$$(3.7) \quad |e^{Q(z)}| \leq e^{r^{n+\varepsilon}}.$$

Since ε is arbitrary, by (3.1), (3.6) and (3.7), we have

$$(3.8) \quad \sigma_2(f) \leq n.$$

Hence by (3.5) and (3.8) we get

$$\sigma_2(f) = n$$

which contradict the condition that $\sigma_2(f)$ isn't a positive integer.

Case (3): $Q(z)$ is transcendental. By Lemma 7, we know that there exists a set $E_2 \subset (1, \infty)$ with finite logarithmic measure, and a constant $B > 0$, such that for all z satisfying $|z| = r \notin [0, 1] \cup E_2$, we have

$$(3.9) \quad \left| \frac{f^{(k)}(z)}{f(z)} \right| \leq B(T(2r, f))^{2k}.$$

We can choose z_r satisfying $|z_r| = r \in (1, \infty) \setminus E_2$ and

$$A(r, Q) = \operatorname{Re}\{Q(z_r)\} = \max_{|z| \leq r} \{\operatorname{Re}(Q(z))\},$$

by Lemma 8, we have

$$(3.10) \quad M\left(\frac{r}{2}, Q\right) \leq 4\operatorname{Re}\{Q(z_r)\} + O(1).$$

By (3.1), (3.9) and (3.10), we obtain

$$(3.11) \quad e^{\frac{1}{4}M(\frac{r}{2}, Q)} \leq e^{\operatorname{Re}\{Q(z_r)\}} = |e^{Q(z_r)}| \leq B[T(2r, f)]^{2k}.$$

From Q is transcendental, by (3.11), we get $\sigma_2(f) = \infty$. This contradict the condition $\sigma_2(f) \neq \infty$. Theorem 1 is thus proved.

4. Proof of Theorem 2

Suppose f and $f^{(k)}$ share the finite value a CM. If $a = 0$ by Theorem 1, we see Theorem 2 holds. The case that f is of finite order and $a \neq 0$ had been proved by Liang Zhong Yang [21]. Now we suppose $a \neq 0$ and $\sigma(f) = \infty$. By Lemma 1 we can write

$$(4.1) \quad \frac{f^{(k)} - a}{f - a} = e^{Q(z)}$$

where $Q(z)$ is an entire function. Set $F = \frac{f}{a} - 1$, then F is an entire function,

$$(4.2) \quad \sigma(F) = \sigma(f) = \infty, \quad \sigma_2(F) = \sigma_2(f) = \alpha < \frac{1}{2},$$

and F satisfies the linear differential equation

$$(4.3) \quad F^{(k)} - e^{Q(z)}F = 1.$$

Because of $\sigma_2(f) = \alpha < \frac{1}{2}$, we know that for $Q(z)$, there are three cases:

- (1) $Q(z)$ is a constant; (2) $Q(z)$ is a polynomial with degree $\deg Q \geq 1$;
- (3) $Q(z)$ is a transcendental entire function with order

$$\sigma(Q) = \beta \leq \alpha < \frac{1}{2}, \quad \sigma_2(e^Q) = \sigma(Q) = \beta.$$

Now we split this into three cases to prove.

Case (1). $Q(z)$ is a constant. Then Theorem 2 holds.

Case (2). $Q(z)$ is a polynomial with $\deg Q = n \geq 1$. We will get a contradiction with $\sigma_2(F) = \sigma_2(f) = \alpha < \frac{1}{2}$.

From the Wiman-Valiron theory (see [11, 13, 19]), there is a set $E_3 \subset (1, \infty)$ having logarithmic measure $lm E_3 < \infty$, we choose z satisfying $|z| = r \notin [0, 1] \cup E_3$ and $|F(z)| = M(r, F)$, then we have

$$(4.4) \quad \frac{F^{(k)}(z)}{F(z)} = \left(\frac{\nu(r)}{z}\right)^k (1 + o(1)),$$

where $\nu(r)$ is the central index of F . Substituting (4.4) into (4.3), we obtain

$$(4.5) \quad \left(\frac{\nu(r)}{z}\right)^k (1 + o(1)) = e^{Q(z)} + \frac{1}{F(z)}.$$

Since $\sigma(F) = \sigma(f) = \infty$, $|F(z)| = M(r, F)$ and $\deg Q = n \geq 1$, for sufficiently large $|z| = r$ and any given $\varepsilon_1 (> 0)$, by (4.5), we have

$$(4.6) \quad \left(\frac{\nu(r)}{r}\right)^k \leq e^{r^{n+\varepsilon_1}}.$$

Since ε_1 is arbitrary, by (4.6) and Lemma 2, we have $\sigma_2(F) \leq n$.

By Lemma 3, there is a point range $\{z_m = r_m e^{i\theta_m}\}$ such that $|F(z_m)| = M(r_m, F)$, $\theta_m \in [0, 2\pi)$, $\lim_{m \rightarrow \infty} \theta_m = \theta_0 \in [0, 2\pi)$, $r_m \notin E_3 \cup [0, 1]$, $r_m \rightarrow \infty$, for any given ε satisfying that if $\alpha = 0$, then

$$0 < 3\varepsilon < \min\{\varepsilon_1, \frac{\pi}{4n}\};$$

if $\alpha > 0$, then

$$0 < 3\varepsilon < \min\{\alpha, \varepsilon_1, \frac{1}{2} - \alpha, \frac{\pi}{4n}\},$$

we see that if $\alpha > 0$, then we have

$$(4.7) \quad \exp\{r_m^{\alpha-\varepsilon}\} < \nu(r_m) < \exp\{r_m^{\alpha+\varepsilon}\};$$

if $\alpha = 0$, then for any large $M(> 1)$, we have as r_m sufficiently large

$$(4.8) \quad \nu(r_m) > r_m^M.$$

Let

$$Q(z) = \alpha_n e^{i\theta_n} z^n + b_{n-1} z^{n-1} + \cdots + b_0, \quad \alpha_n > 0, \quad \theta_n \in [0, 2\pi).$$

By Lemma 4, there are $2n$ open angles for above ε ,

$$(4.9) \quad S_j : -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon < \theta < -\frac{\theta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon, \\ (j = 0, 1, \dots, 2n-1).$$

For the above θ_0 , there are three cases: (i) $\theta_0 \in S_j$ where j is odd; (ii) $\theta_0 \in S_j$ where j is even; (iii) $\theta_0 = -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n}$ for some j . We again divide this into three cases.

Case (i): $\theta_0 \in S_j$ where j is odd. Since S_j is an open set and $\lim_{m \rightarrow \infty} \theta_m = \theta_0$, there is a $M_0 > 0$ such that $\theta_m \in S_j$ when $m > M_0$, by Lemma 4, we see that

$$(4.10), \quad \operatorname{Re}\{Q(r_m e^{i\theta_m})\} < -dr_m^n$$

where $d = \alpha_n(1 - \varepsilon) \sin(n\varepsilon) > 0$. For $\{z_m = r_m e^{i\theta_m}\}$, by (4.5) and $|F(z_m)| = M(r_m, F)$, we have

$$(4.11) \quad \left(\frac{\nu(r_m)}{z_m}\right)^k (1 + o(1)) = e^{Q(r_m e^{i\theta_m})} + o(1).$$

If $\alpha > 0$, then by $3\varepsilon < \alpha$, (4.7), (4.10) and (4.11), we have

$$(4.12) \quad \exp\{kr_m^{\alpha-\varepsilon}\} < (\nu(r_m))^k (1 + o(1)) < r_m^k \exp\{-dr_m^n\} + o(r_m^k).$$

Hence (4.12) is a contradiction. If $\alpha = 0$, then by (4.8), (4.10) and (4.11), we have

$$(4.13) \quad r_m^{k(M-1)} < \left(\frac{\nu(r_m)}{r_m}\right)^k (1 + o(1)) < \exp\{-dr_m^n\} + o(1).$$

(4.13) is also a contradiction.

Case (ii): $\theta_0 \in S_j$ where j is even. Since S_j is an open set and $\lim_{m \rightarrow \infty} \theta_m = \theta_0$, there is $M_0 > 0$ such that $\theta_m \in S_j$ when $m > M_0$. By Lemma 4, we have

$$(4.14) \quad \operatorname{Re}\{Q(r_m e^{i\theta_m})\} > dr_m^n,$$

where $d = \alpha_n(1 - \varepsilon) \sin(n\varepsilon) > 0$. For $\{z_m = r_m e^{i\theta_m}\}$, by (4.7), (4.11) and (4.14), we have

$$(4.15) \quad \exp\{kr_m^{\alpha+\varepsilon}\} > (\nu(r_m))^k (1 + o(1)) > r_m^k \exp\{dr_m^n\} - o(r_m^k).$$

(4.15) contradicts the condition $\alpha + \varepsilon < \frac{1}{2}$.

Case (iii): $\theta_0 = -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n}$ for some $j \in \{0, 1, \dots, 2n-1\}$. Since $\operatorname{Re}\{\alpha_n e^{i\theta_n} (r_m e^{i\theta_0})^n\} = 0$, there are two subcases: iii(a) there is some $s(n-1 \geq s \geq 1)$ such that $\operatorname{Re}\{b_\delta (r_m e^{i\theta_0})^\delta\} = 0$ ($\delta = n-1, \dots, s+1$) and $\operatorname{Re}\{b_s (r_m e^{i\theta_0})^s\} \neq 0$; iii(b) $\operatorname{Re}\{b_{n-1} (r_m e^{i\theta_0})^{n-1}\} = \dots = \operatorname{Re}\{b_1 (r_m e^{i\theta_0})\} = 0$.

In subcase iii(a), if $\operatorname{Re}\{b_s (r_m e^{i\theta_0})^s\} < 0$, then when m is sufficiently large,

$$(4.16) \quad \operatorname{Re}\{b_s (r_m e^{i\theta_m})^s + \dots + b_0\} < -d_1 r_m^s \quad (d_1 > 0).$$

We use the notations $d_{n,m}$, $d_{n-1,m}$, \dots , $d_{s+1,m}$ to denote the distances that the points

$$\alpha_n e^{i\theta_n} (r_m e^{i\theta_m})^n, b_{n-1} (r_m e^{i\theta_m})^{n-1}, \dots, b_{s+1} (r_m e^{i\theta_m})^{s+1}$$

go to the imaginary axis respectively. Since

$$\begin{aligned} \operatorname{Re}\{\alpha_n e^{i\theta_n} (r_m e^{i\theta_0})^n\} &= \operatorname{Re}\{b_{n-1} (r_m e^{i\theta_0})^{n-1}\} \\ &= \dots = \operatorname{Re}\{b_{s+1} (r_m e^{i\theta_0})^{s+1}\} = 0 \end{aligned}$$

and

$$\lim_{m \rightarrow \infty} \theta_m = \theta_0,$$

we see that a ray $\arg z = \theta_0$ is an asymptotic line of $\{r_m e^{i\theta_m}\}$, i.e., the imaginary axis is an asymptotic line of

$$\{\alpha_n e^{i\theta_n} (r_m e^{i\theta_m})^n\}, \{b_{n-1} (r_m e^{i\theta_m})^{n-1}\}, \dots, \{b_{s+1} (r_m e^{i\theta_m})^{s+1}\}$$

respectively. So, for $j = n, n-1, \dots, s+1$, when $m \rightarrow \infty$, we have

$$d_{j,m} \rightarrow 0.$$

Therefore, when m is sufficiently large,

$$(4.17) \quad -1 < \operatorname{Re}\{\alpha_n e^{i\theta_n} (r_m e^{i\theta_m})^n\} = d_{n,m} < 1,$$

$$(4.18) \quad -1 < \operatorname{Re}\{b_j (r_m e^{i\theta_m})^j\} = d_{j,m} < 1, \quad (j = n-1, \dots, s+1).$$

By (4.16), (4.17) and (4.18), we get that when m is sufficiently large,

$$(4.19) \quad \operatorname{Re}\{Q(r_m e^{i\theta_m})\} < -\frac{d_1}{2} r_m^s.$$

If $\operatorname{Re}\{b_s (r e^{i\theta_0})^s\} > 0$, by the arguing similarly as above, we see that, when m is sufficiently large,

$$(4.20) \quad \operatorname{Re}\{Q(r_m e^{i\theta_m})\} > \frac{d_1}{2} r_m^s \quad (d_1 > 0).$$

By (4.19), (4.20) and the arguing similarly as in the proof of Cases (i) and (ii), we can get a contradiction.

In subcase iii(b), we see that there is a $M_1 (> 0)$ such that when m is sufficiently large,

$$-M_1 < \operatorname{Re}\{Q(r_m e^{i\theta_m})\} < M_1,$$

$$(4.21) \quad \frac{1}{e^{M_1}} \leq |e^{Q(r_m e^{i\theta_m})}| \leq e^{M_1}.$$

By (4.7) (or (4.8)), (4.11) and (4.21), we have

$$(4.22) \quad \frac{1}{r_m^k} \exp\{k r_m^{\alpha-\varepsilon}\} - o(1) \leq \left(\frac{\nu(r_m)}{r_m}\right)^k (1 + o(1)) - o(1) \leq |e^{Q(r_m e^{i\theta_m})}| \leq e^{M_1},$$

or

$$(4.23) \quad r_m^{k(M-1)} - o(1) \leq \left(\frac{\nu(r_m)}{r_m}\right)^k (1 + o(1)) - o(1) \leq |e^{Q(r_m e^{i\theta_m})}| \leq e^{M_1}.$$

But both (4.22) and (4.23) are contradictory.

Case (3): $Q(z)$ is a transcendental entire function with $\sigma(Q) = \beta \leq \alpha < \frac{1}{2}$. By the equation (4.3), we have

$$(4.24) \quad e^{Q(z)} = \frac{F^{(k)}}{F} - \frac{1}{F}.$$

As in the proof of Case (2), we choose z satisfying $|z| = r \notin [0, 1] \cup E_4$, ($E_4 \subset (1, \infty)$ having finite logarithmic measure and $|F(z)| = M(r, F)$), by the Wiman-Valiron Theorem, we get

$$(4.25) \quad e^{Q(z)} = \left(\frac{\nu(r)}{z}\right)^k (1 + o(1)) + o(1),$$

where $\nu(r)$ is the central index of F . Since F is of infinite order, we see that $\nu(r) \geq |z|^M$ for any large $M > 0$. So that we can take a principal branch of $\text{Log}((\frac{\nu(r)}{z})^k(1 + o(1)) + o(1))$, and get

$$(4.26) \quad Q(z) = \log((\frac{\nu(r)}{z})^k(1 + o(1)) + o(1)).$$

Hence we have

$$(4.27) \quad |Q(z)| \leq |\log((\frac{\nu(r)}{z})^k(1 + o(1)) + o(1))| + 2\pi \leq k \log \nu(r) + O(1).$$

By Lemma 2 and $\sigma_2(F) = \alpha$, we have

$$\frac{\log \log \nu(r)}{\log r} \leq \alpha + 1$$

for sufficiently large r , by (4.27), we get

$$(4.28) \quad |Q(z)| \leq kr^{\alpha+1} + O(1).$$

But by Lemma 5(or 6), we know that there exists a set $H \subset (1, \infty)$ that have a logarithmic measure $lmH = \infty$, such that for all z satisfying $|z| = r \in H$, we have

$$(4.29) \quad |Q(z)| \geq M(r, Q)^c,$$

where $c(0 < c < 1)$ is a positive constant. Now for all z satisfying $|z| = r \in H \setminus E_4$ and $|F(z)| = M(r, F)$, by (4.28) and (4.29), we get

$$(4.30) \quad \frac{M(r, Q)^c}{r^{\alpha+1}} \leq k.$$

Since $Q(z)$ is transcendental, we see that

$$\frac{M(r, Q)^c}{r^{\alpha+1}} \rightarrow \infty,$$

which contradict (4.30). Theorem 2 is thus proved.

ACKNOWLEDGEMENT. The authors would like to thank the referee for valuable suggestions to improve our paper.

References

- [1] P. D. Barry, *On a theorem of besicovitch*, Quart. J. Math. Oxford **14** (1963), no. 2, 293–320.
- [2] ———, *Some theorems related to the $\cos(\pi\rho)$ theorem*, Proc. London Math. Soc. **21** (1970), no. 2, 334–360.
- [3] R. Brück, *On entire functions which share one value CM with their first derivative*, Results Math. **30** (1996), 21–24.

- [4] Zong-Xuan Chen and Chung-Chun Yang, *Some further results on the zeros and growths of entire solutions of second order linear differential equations*, Kodai Math. J. **22** (1999), 273–285.
- [5] Zong-Xuan Chen, *The growth of solutions of $f'' + e^{-z}f' + Q(z)f = 0$ where the order $(Q) = 1$* Sci. China. Ser. A **45** (2002), no. 3, 290–300.
- [6] G. Gundersen, *Meromorphic functions that share finite values with their derivative*, J. Math. Anal. Appl. **75** (1980), 441–446.
- [7] ———, *Meromorphic functions that share four values*, Trans. Amer. Math. Soc. **277** (1983), 545–567.
- [8] ———, *Correction to Meromorphic functions that share four values*, Trans. Amer. Math. Soc. **304** (1987), 847–850.
- [9] ———, *Estimates for the logarithmic derivative of a meromorphic function, plus similar estimates*, J. London Math. Soc. **37** (1988), no. 2, 88–104.
- [10] W. Hayman, *Meromorphic Function*, Clarendon Press, Oxford, 1964.
- [11] Yu-Zan He and Xiu-Zhi Xiao, *Algebroid Functions and Ordinary Differential Equations*, Science Press, Beijing, 1988 (in Chinese).
- [12] G. Jank and L. Volkmann, *Meromorphe Funktionen und Differentialgleichungen*, Birkhäuser, Basel-Boston, 1985.
- [13] I. Laine, *Nevanlinna Theory and Complex Differential Equations*, W. de Gruyter, Berlin, 1993.
- [14] A. I. Markushevich, *Theory of Functions of a Complex Variable*, Vol. 2, translated by R. A. Silverman (Englewood Cliffs, N. J. Prentice-Hall, 1965).
- [15] E. Mues, *Meromorphic functions sharing four values*, Complex Variables. **12** (1989), 167–179.
- [16] E. Mues and N. Steinmetz, *Meromorphe funktionen, die mit ihrer ableitung werteteilten*, Manuscripta Math. **29** (1979), 195–206.
- [17] R. Nevanlinna, *Einige Eindentigkeitssätze in der theorie der meromorphen funktionen*, Acta Math. **48** (1926), 367–391.
- [18] L. A. Rubel and C. C. Yang, *Values shared by an entire function and its derivative*, Lecture Notes in Math. **599**, Berlin, Springer-Verlag, 1977, 101–103.
- [19] G. Valiron, *Lectures on the General Theory of Integral Functions*, Chelsea, New York, 1949.
- [20] S. Wang, *Meromorphic functions sharing four values*, J. Math. Anal. Appl. **173** (1993), 359–369.
- [21] Lianzhong Yang, *Solution of a differential equation and its appliation*, J. Kodai Math. **22** (1999), 458–464.
- [22] Hong-Xun Yi and Chung-Chun Yang, *The Uniqueness Theory of Meromorphic Functions*, Science Press, Beijing, 1995 (in Chinese).

Zong-Xuan Chen
 Department of Mathematics
 South China Normal University
 Guangzhou, 510631, P.R.China
E-mail: chzx@sina.com

Kwang Ho Shon
Department of Mathematics
College of Natural Sciences
Pusan National University
Pusan 609-735, Korea
E-mail: khshon@pusan.ac.kr