THE ASYMPTOTIC BEHAVIOUR OF CERTAIN INTEGRAL FUNCTIONS

BY

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ABSTRACT. Let f(z) be an integral function satisfying

$$\int^{\infty} \left\{ \log m(r,f) - \cos \pi \rho \log M(r,f) \right\}^{+} \frac{dr}{r^{\rho+1}} < \infty$$

and

$$0 < \lim_{r \to \infty} \frac{\log M(r, f)}{r^{\rho}} < \infty$$

for some ρ : $0 < \rho < 1$. It is shown that such functions have regular asymptotic behaviour outside a set of circles with centres ζ_i and radii t_i for which

$$\sum_{i=1}^{\infty} \frac{t_i}{|\xi_i|} < \infty.$$

1. Introduction. For an integral function f(z) let

$$M(r, f) = \max_{|z|=r} |f(z)|, \qquad m(r, f) = \min_{|z|=r} |f(z)|$$

and let n(r, f) be the number of zeros of f in $|z| \le r$. The order ρ of f is

$$\rho = \overline{\lim_{r \to \infty}} \frac{\log \log M(r, f)}{\log r}.$$

The following result appears in [6].

THEOREM A. Let ρ be a positive number less than one and let f(z) be an integral function of order ρ satisfying the following conditions:

(i) there is a finite constant K such that

$$\overline{\lim_{\substack{r_2 > r_1 \\ r_1 \to r_2}}} \int_{r_1}^{r_2} \{\log m(r, f) - \cos \pi \rho \log M(r, f)\} \frac{dr}{r^{\rho+1}} \leqslant K;$$

(ii) there are numbers α and β , with $0 < \alpha < \beta < \infty$, such that, for all large r,

$$\alpha r^{\rho} \leq n(r, f) \leq \beta r^{\rho}$$
.

Let

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$$(1.1) k = \left\{\frac{2\beta}{\alpha}\right\}^{1/\rho}.$$

Then there is a curve C: $z = re^{i\phi(r)}$, where $\phi(r)$ is a continuous function satisfying

(1.2)
$$|\phi(R_1) - \phi(R_2)| = o \left| \log \frac{R_2}{R_1} \right|^{1/2} \quad \text{as } \min(R_1, R_2) \to \infty,$$

a function $\varepsilon(t)$ satisfying $\pi \ge \varepsilon(t) \ge 0$ and $\varepsilon(t) \to 0$ as $t \to \infty$, and a function v(t) satisfying $1 \ge v(t) \ge 0$, $v(t) \to 0$ as $t \to \infty$ and

$$(1.3) \int_{-\infty}^{\infty} \frac{\nu(t)}{t} dt < \infty,$$

for which the following is true. If ζ is any point on C, then the set

$$\{z: k^{-1}|\zeta| < |z| \le k|\zeta| \text{ and } |\arg z\zeta^{-1}| > \varepsilon(|\zeta|)\}$$

contains at most $v(|\zeta|)N(|\zeta|)$ zeros of f, where $N(|\zeta|)$ is the number of zeros of f in

$$\{z\colon k^{-1}|\zeta|<|z|\leqslant k|\zeta|\}.$$

The equation (1.2) is a consequence of the following: there is a constant A = A(k) and a function $\Delta(t)$ satisfying $\pi > \Delta(t) > 0$, $\Delta(t) \to 0$ and

$$(1.4) \qquad \int_{-\infty}^{\infty} \frac{\Delta(t)^2}{t} dt < \infty$$

for which

(1.5)
$$|\phi'(t)| \le A \frac{\Delta(t)}{t}$$
 for all large t .

The reader is referred to [6] for details.

It will be shown here that this result leads to a precise description (outside a small exceptional set) of the asymptotic behavior of a certain class of integral functions. To be specific, let ρ be a positive number less than one and suppose that f is an integral function satisfying

(i)' with the convention that $a^+ = \max(0, a)$ for any real number a,

$$\int_{-\infty}^{\infty} \left\{ \log m(r,f) - \cos \pi \rho \log M(r,f) \right\}^{+} \frac{dr}{r^{\rho+1}} < \infty;$$

(ii)' there is a finite nonzero constant β such that

$$0<\beta=\lim_{r\to\infty}\frac{\log M(r,f)}{r^{\rho}}<\infty.$$

We shall prove here

THEOREM 1. Let ρ be a positive number less than one and let f(z) be an integral function satisfying conditions (i)' and (ii)' above. Then f(z) satisfies the hypotheses of Theorem A and with $\phi(r)$ as in that theorem we have

as r tends to infinity outside a set of discs with centres ζ_i , radii t_i , for which

$$(1.7) \sum_{i=1}^{\infty} \frac{t_i}{|\zeta_i|} < \infty.$$

The exceptional set of Theorem 1 may be described briefly, following Hayman [7], as an *E-set*. Theorem 1 has much in common with results of Essén [4] and Essén and Lewis [5] on subharmonic functions. In [4] Essén is concerned with functions subharmonic in the plane slit along the negative real axis while [5] generalizes the considerations of [4] to functions subharmonic in *d*-dimensional cones and also establishes an improved estimate of the exceptional set. When restricted to integral functions the result of [4] combined with the estimate of the exceptional set of [5] may be viewed as a special case of Theorem 1, when |f(r)| = M(r, f), |f(-r)| = m(r, f) and $\log |f(-r)| \le \cos \pi \rho \log |f(r)|$.

The condition (i) cannot be replaced with

(1.8)
$$\overline{\lim}_{r_1, r_2 \to \infty} \int_{r_1}^{r_2} \{ \log m(r, f) - \cos \pi \rho \log M(r, f) \} \frac{dr}{r^{\rho+1}} \leq 0,$$

a condition arising in the work of Anderson [1]. For in [1], Anderson shows that

$$\int_0^\infty \left\{ \log |f(-r)| - \cos \pi \rho \log |f(r)| \right\} \frac{dr}{r^{\rho+1}}$$

exists (so that (1.8) certainly holds) for an integral function f(z) with real negative zeros if

$$(1.9) \qquad \frac{\log f(r)}{r^{\rho}} \to A \qquad (0 < A < \infty)$$

for some ρ : $0 < \rho < 1$. It will be shown in §9, however, that there exists an integral function f(z) with real negative zeros satisfying (1.9) and such that, for some $\varepsilon > 0$,

$$\log|f(-r)| < (A\cos\pi\rho - \varepsilon)r^{\rho}$$

for all r in a set of infinite logarithmic measure. Since an E-set intersects every ray through the origin in a set of finite logarithmic measure (1.6) cannot hold outside an E-set.

2. Preliminaries. From (i)' it follows that

$$\overline{\lim_{r_1, r_2 \to \infty}} \int_{r_1}^{r_2} \{ \log m(r, f) - \cos \pi \rho \log M(r, f) \} \frac{dr}{r^{\rho+1}} \leq 0$$

and from this together with (ii)' and the theorem of Anderson already mentioned [1, p. 154] we deduce that

(2.1)
$$\log M(r,f) \sim \beta r^{\rho},$$

(2.2)
$$\log f_1(r) \sim \beta r^{\rho},$$

where

$$(2.3) f_1(z) = \prod_{1}^{\infty} \left(1 + \frac{z}{|a_n|}\right),$$

the numbers a_n , $n = 1, 2, 3, \ldots$, being the nonzero zeros of f arranged in order of increasing magnitude. A well-known consequence of (2.2) is that

(2.4)
$$n(r, f) = n(r, f_1) \sim \pi^{-1}\beta \sin \pi \rho r^{\rho},$$

so that functions satisfying (i)' and (ii)' are of order ρ and satisfy (i) and (ii) of Theorem A.

In the course of the proof of Theorem 1 we shall find it convenient to refer to a result due to Kolomiceva [9]. A complete discussion of Kolomiceva's theorem would involve us in needless complications but a simple consequence of it is

LEMMA 1. Let g(z) be an integral function satisfying

$$\lim_{r\to\infty}\frac{\log M(r,g)}{r^{\rho}}=\beta,$$

where $0 < \rho < 1$ and $0 < \beta < \infty$, which is such that, for each $\eta > 0$, the number of zeros of g in

$$\{|z| \leqslant r\} \cap \{|\arg z| \leqslant \pi - \eta\}$$

is $o(r^{\rho})$ as $r \to \infty$. Then a necessary and sufficient condition that

$$\log |g(re^{i\theta})| = (\beta \cos \rho \theta + o(1))r^{\rho}$$

outside a set E is the following: given $\varepsilon > 0$, there exist $\delta = \delta(\varepsilon) > 0$ and $r(\varepsilon)$ such that for all z outside E satisfying $|z| > r(\varepsilon)$,

(2.5)
$$\int_0^{\delta r} \frac{n_z(t,g)}{t} dt < \varepsilon r^{\rho},$$

where $n_z(t, g)$ is the number of zeros of g contained in the open disc with centre z and radius t.

3. An auxiliary function. We suppose without loss of generality that f(0) = 1 so that

$$(3.1) f(z) = \prod_{1}^{\infty} \left(1 - \frac{z}{a_n}\right).$$

As was mentioned before the results of Theorem A hold for functions satisfying the hypotheses of Theorem 1. Choose

$$(3.2) k = (1 2)^{1/\rho}$$

and let C and $\phi(t)$ be as in Theorem A. We relabel C as C_{π} and for every θ satisfying $-\pi < \theta < \pi$ we define C_{θ} by

$$(3.3) C_{\theta}: z = re^{i(\phi(r) + \theta - \pi)}.$$

Let us rearrange the zeros of f in the following way: if a_n is a zero of f lying on the curve C_{θ} say, we transfer it to the point $a'_n = |a_n|e^{i\theta}$ and define

$$(3.4) F(z) = \prod_{1}^{\infty} \left(1 - \frac{z}{a'_n}\right).$$

Our first concern is to show that $\log |F(|z|e^{i\theta})|$ and $\log |f(z)|$ do not greatly differ. Later we shall show that $\log |F(z)|$ and $\log |f_1(z)|$ have similar asymptotic behavior and then, after estimating $\log |f_1(z)|$, we shall appeal to the intermediate character of F to estimate $\log |f(z)|$.

4. Comparison of f and F. We shall prove

LEMMA 2. Given any number $\varepsilon > 0$, there exists a number $R(\varepsilon)$ such that, if $f(z) \neq 0$,

whenever $|z| > R(\varepsilon)$, where θ satisfies $-\pi < \theta \le \pi$ and is such that z lies on C_{θ} .

Throughout the proof we suppose that $z = re^{i\psi}$ is not a zero of f. We have, from (3.1) and (3.4),

(4.2)
$$\log \left| \frac{f(z)}{F(re^{i\theta})} \right| = \sum_{1}^{\infty} \log \left| \left(1 - \frac{z}{a_n} \right) \left(1 - \frac{re^{i\theta}}{a'_n} \right)^{-1} \right|$$

and we examine the sum of (4.2) in three parts. First, with $a_n = r_n e^{i\phi_n}$ consider, for p > 1,

$$S_{1} = \prod_{r_{n} > k^{p_{r}}} \log \left| \left(1 - \frac{z}{a_{n}} \right) \left(1 - \frac{re^{i\theta}}{a'_{n}} \right)^{-1} \right|$$

$$\leq \sum_{r_{n} > k^{p_{r}}} \log \left(1 + \frac{r}{r_{n}} \right) \left(1 - \frac{r}{r_{n}} \right)^{-1}$$

$$\leq 2r (1 - k^{-1})^{-1} \sum_{r_{n} > k^{p_{r}}} r_{n}^{-1}$$

$$= 2r (1 - k^{-1})^{-1} \int_{k^{p_{r}}}^{\infty} \frac{dn(t)}{t}.$$

Integrating by parts we obtain

(4.3)
$$S_1 = O(k^{p(\rho-1)}r^{\rho}).$$

Next consider

$$S_{2} = \sum_{r_{n} < k^{-p_{r}}} \log \left| \left(1 - \frac{z}{a_{n}} \right) \left(1 - \frac{re^{i\theta}}{a_{n}'} \right)^{-1} \right|$$

$$\leq \sum_{r_{n} < k^{-p_{r}}} \log \left\{ \left(1 + \frac{r_{n}}{r} \right) \left(1 - \frac{r_{n}}{r} \right)^{-1} \right\}$$

$$\leq 2r^{-1} (1 - k^{-1})^{-1} \sum_{r_{n} < k^{-p_{r}}} r_{n}$$

$$= 2r^{-1} (1 - k^{-1})^{-1} \int_{0}^{k^{-p_{r}}} t \, dn(t)$$

$$= O\left(k^{-p(\rho+1)} r^{\rho} \right).$$

Finally we consider the remaining part of the sum, that for which $k^{-p}r \le r_n \le k^p r$. Since $\theta = \pi + \psi - \phi(r)$ and $a'_n = r_n e^{i(\pi + \phi_n - \phi(r_n))}$,

$$J_{n} = \left| \left(1 - \frac{z}{a_{n}} \right) \left(1 - \frac{re^{i\theta}}{a'_{n}} \right)^{-1} \right|^{2}$$

$$= \frac{\left(1 - \frac{r}{r_{n}} \right)^{2} + \frac{4r}{r_{n}} \sin^{2} \left(\frac{\psi - \phi_{n}}{2} \right)}{\left(1 - \frac{r}{r_{n}} \right)^{2} + \frac{4r}{r_{n}} \sin^{2} \left(\frac{\psi - \phi_{n} - \phi(r) + \phi(r_{n})}{2} \right)}$$

Let us write $t_n = r/r_n$, $\psi - \phi_n = \psi_n$, $\phi(r) - \phi(r_n) = \nu_n$. Then

$$J_n = \frac{(1 - t_n)^2 + 4t_n \sin^2(\psi_n/2)}{(1 - t_n)^2 + 4t_n \sin^2((\psi_n - \nu_n)/2)}$$
$$= 1 + \frac{4t_n \sin(\psi_n - \frac{1}{2}\nu_n)\sin\frac{1}{2}\nu_n}{(1 - t_n)^2 + 4t_n \sin^2((\psi_n - \nu_n)/2)}.$$

Hence

$$\log J_{n} \leq \frac{4t_{n} \left| \sin \left(\psi_{n} - \frac{1}{2} \nu_{n} \right) \sin \frac{1}{2} \nu_{n} \right|}{(1 - t_{n})^{2} + 4t_{n} \sin^{2} \left(\frac{\psi_{n} - \nu_{n}}{2} \right)}$$

$$\leq \frac{8t_{n} \left| \sin \left(\frac{\psi_{n} - \nu_{n}}{2} \right) \sin \frac{1}{2} \nu_{n} \right| + 8t_{n} \left| \sin \frac{1}{4} \nu_{n} \sin \frac{1}{2} \nu_{n} \right|}{(1 - t_{n})^{2} + 4t_{n} \sin^{2} \left(\frac{\psi_{n} - \nu_{n}}{2} \right)}$$

since, for any real numbers a and b,

$$\left| \sin\left(a - \frac{1}{2}b\right) \right| \le 2 \left| \sin\left(\frac{1}{2}(a - b) + \frac{1}{4}b\right) \right|$$

$$\le 2 \left| \sin\frac{1}{2}(a - b) \right| + 2 \left| \sin\frac{1}{4}b \right|.$$

Further, from (1.5),

$$|\nu_{n}| = |\phi(r) - \phi(r_{n})| \le \left| \int_{r_{n}}^{r} |\phi'(t)| dt \right|$$

$$\le \left| \int_{r_{n}}^{r} A \frac{\Delta(t)}{t} dt \right| \le A \left| \log \frac{r}{r_{n}} \right| \left\{ \sup_{t > k^{-p_{r}}} \Delta(t) \right\}$$

$$\le Ak^{p} \left| 1 - \frac{r}{r_{n}} \right| \left\{ \sup_{t > k^{-p_{r}}} \Delta(t) \right\}.$$

Substituting (4.6) into (4.5) we obtain

$$\begin{split} \log J_{n} & \leq \frac{4Ak^{p}t_{n}|1-t_{n}|\left|\sin\left(\frac{\psi_{n}-\nu_{n}}{2}\right)\right|}{(1-t_{n})^{2}+4t_{n}\sin^{2}\!\!\left(\frac{\psi_{n}-\nu_{n}}{2}\right)} \left\{\sup_{t>k^{-p_{r}}}\!\!\Delta(t)\right\} \\ & + A^{2}k^{2p}t_{n}\!\left\{\sup_{t>k^{-p_{r}}}\!\!\Delta(t)^{2}\right\} \\ & \leq Ak^{p}t_{n}^{1/2}\!\left\{\sup_{t>k^{-p_{r}}}\!\!\Delta(t)\right\} + A^{2}k^{2p}t_{n}\!\left\{\sup_{t>k^{-p_{r}}}\!\!\Delta(t)^{2}\right\} \\ & \leq A_{1}k^{3p}\left\{\sup_{t>k^{-p_{r}}}\!\!\Delta(t)\right\}, \end{split}$$

where $A_1 = A + \pi A^2$. Hence, since from (2.4) the number of zeros of f in $|z| \le k^p r$ is at most $2\alpha k^{p\rho} r^{\rho}$ for large r, where $\alpha = \beta \pi^{-1} \sin \pi \rho$,

$$S_{3} = \sum_{k^{-\rho_{r}} < r_{n} < k^{\rho_{r}}} \log \left| \left(1 - \frac{z}{a_{n}} \right) \left(1 - \frac{re^{i\theta}}{a_{n}'} \right)^{-1} \right|$$

$$\leq 2\alpha A_{1} k^{p(\rho+3)} r^{\rho} \left\{ \sup_{t > k^{-\rho_{r}}} \Delta(t) \right\}.$$

Given $\varepsilon > 0$ we may choose p sufficiently large that $S_1 + S_2 < \varepsilon r^{\rho}$ for all large r and with this p we may choose $r_0(\varepsilon)$ so that $S_3 < \varepsilon r^{\rho}$ for $r > r_0(\varepsilon)$, since $\Delta(t) \to 0$ as $t \to \infty$, which proves one half of Lemma 1. The second half, that

$$\log \left| \frac{F(|z|e^{i\theta})}{f(z)} \right| < \varepsilon |z|^{\rho},$$

is proved similarly.

5. The zeros of F(z). We shall prove

LEMMA 3. Let δ be a fixed positive number less than π and let $n_z(t, F, \delta)$ be the number of zeros of F contained in

(5.1)
$$\left\{ \zeta \colon \left| \arg \zeta \right| \le \pi - \frac{1}{2} \delta \right\} \cap \left\{ \zeta \colon \left| \zeta - z \right| < t \right\}.$$

Then given any positive number $\varepsilon < \frac{1}{2}$ there exists a number $R(\varepsilon, \delta)$ such that, with |z| = r,

(5.2)
$$\int_0^{\varepsilon r} n_z(t, F, \delta) \frac{dt}{t} < \varepsilon r^{\rho}$$

for all z outside a set H_1 (where H_1 depends only on δ) and such that $|z| > R(\varepsilon, \delta)$. Moreover H_1 is covered by a set of discs C_i , centres ζ_i , radii t_i , $i = 1, 2, 3, \ldots$, such that $\sum_{i=1}^{\infty} t_i/|\zeta_i| < \infty$.

Throughout the proof of Lemma 3 we write $n_z(t)$, $n_z(t, \delta)$ instead of $n_z(t, F)$, $n_z(t, F, \delta)$.

We shall make use of an argument of Azarin [2] in which the following lemma is used.

LEMMA 4 ([10, Lemma 3.2]). If a set E in the complex plane is covered by discs of bounded radii such that each point of the set is the centre of a disc, then from this one may select a subsystem of discs which covers the set, each point of the plane being covered no more than ν times by the discs of this subsystem, where ν is an absolute constant.

Let $R_1 = R_1(\delta)$ be such that, for $r > R_1$ we have $\varepsilon(r) < \frac{1}{2}\delta$, where $\varepsilon(r)$ is

the function occurring in Theorem A. (We may note that, if $z \in S(\delta, R_1)$, where

$$(5.3) S(\delta, R_1) = \{z: |z| \ge R_1 \text{ and } |\arg z| \le \pi - \delta \},$$

then $n_z(t, \delta) = n_z(t)$ certainly for $0 < t < \frac{1}{4}\delta|z|$.) Let H_1 be the set of points z in $|z| > R_1$ at which, for some t = t(z) satisfying $0 < t < \frac{1}{2}|z|$, we have

$$(5.4) n_z(t,\delta) \ge t|z|^{\rho-1}.$$

Let E_n be the subset of H_1 contained in the annulus

$$\{z: 4^{n+1} > |z| \ge 4^n\}, \qquad n = 0, 1, 2, \ldots$$

We surround each point z of H_1 by a disc of radius t(z) and from the set of such discs surrounding points of E_n we select a subsystem K_n which covers E_n , while covering each point of the plane at most ν times. This can be done, by Lemma 4. We note that the members of K_m do not intersect the members of K_n if $|n-m| \ge 2$, and therefore $K = \bigcup_{n=1}^{\infty} K_n$ is a set of discs the members of which cover each point of the plane at most 2ν times.

Now, K is a countable set the members of which may be ordered: C_i , $i = 1, 2, 3, \ldots$, where C_i is a disc with centre ζ_i and radius t_i , where $0 < t_i < \frac{1}{2} |\zeta_i|, i = 1, 2, 3, \ldots$; moreover, from (5.4) we have

$$n_{\zeta_i}(t_i, \delta) \ge t_i |\zeta_i|^{\rho-1}, \quad i = 1, 2, 3, \ldots$$

Hence

(5.5)
$$\sum_{1}^{\infty} \frac{t_{i}}{|\zeta_{i}|} \leq \sum_{1}^{\infty} \frac{n_{\zeta_{i}}(t_{i}, \delta)}{|\zeta_{i}|^{\rho}}.$$

Now, if z_n is one of the zeros of F contained in $S(\frac{1}{2}\delta, R_1)$ and also in one of the discs, say C_i , then $|z_n| - |\zeta_i| \le |z_n - \zeta_i| < t_i < \frac{1}{2}|\zeta_i|$ so $|z_n| < \frac{3}{2}|\zeta_i|$. Hence, from (5.5) and the fact that K covers any point in the plane at most 2ν times,

$$(5.6) \qquad \qquad \sum_{1}^{\infty} \frac{t_i}{|\zeta_i|} \leq 2\nu \left(\frac{3}{2}\right)^{\rho} \sum_{i} \frac{1}{|z_n|^{\rho}},$$

where the sum on the right-hand side is taken over those zeros of F which are contained in $S(\frac{1}{2}\delta, R_1)$. We proceed to show that this sum is finite.

Let *n* be a nonnegative integer, and let b_n be a positive number satisfying $k^n R_1 \le b_n < k^{n+1} R_1$ at which

(5.7)
$$\nu(b_n)\log k \le \int_{k^n R_1}^{k^{n+1} R_1} \nu(t) \frac{dt}{t},$$

where $\nu(t)$ is the function occurring in Theorem A and k is given by (3.2). The number of zeros of F in

$$\{z: k^n R_1 \le |z| < k^{n+1} R_1 \text{ and } |\arg z| \le \pi - \frac{1}{2}\delta \}$$

is no more than $\nu(b_n)N(b_n)$, where $N(b_n)$ is the number of zeros of F in $\{z: k^{-1}b_n \leq |z| < kb_n\}$. Hence, making use of (5.7) we have, for some constant A,

$$\sum \frac{1}{|z_n|^{\rho}} \leq \sum_{0}^{\infty} \nu(b_n) N(b_n) (k^n R_1)^{-\rho}$$

$$\leq \sum_{0}^{\infty} \nu(b_n) A b_n^{\rho} (k^n R_1)^{-\rho} \leq A k^{\rho} \sum_{0}^{\infty} \nu(b_n)$$

$$\leq A k^{\rho} (\log k)^{-1} \int_{R_1}^{\infty} \nu(t) \frac{dt}{t} < \infty,$$

from Theorem A. The sum on the left-hand side of (5.6) is thus finite.

Suppose that z is a point outside H_1 and satisfying $|z| \ge R_1$. Then, given any positive number $\varepsilon < \frac{1}{2}$, $\int_0^{\varepsilon |z|} n_z(t, \delta) dt/t < \varepsilon |z|^p$. This proves Lemma 3.

6. The behaviour of $f_1(z)$. Let $f_1(z)$ be the function (2.3). Since

$$\log m(r, f) - \cos \pi \rho \log M(r, f) > \log m(r, f_1) - \cos \pi \rho \log M(r, f_1)$$

it follows from (i)' and Kjellberg's Lemma [8, p. 193, formula (21)] that

(6.1)
$$\int_{-\infty}^{\infty} \left| \log m(r, f_1) - \cos \pi \rho \log M(r, f_1) \right| \frac{dr}{r^{\rho+1}} < \infty.$$

Given a positive number $\varepsilon > 0$, it follows from (6.1) and (2.2) that

$$\log m(r, f_1) > \left(\beta \cos \pi \rho - \frac{1}{2} \varepsilon\right) r^{\rho}$$

for r outside a set $E = E(\varepsilon)$ of finite logarithmic measure. Hence, for $\delta = \varepsilon/2\beta\rho$,

(6.2)
$$\log|f_1(re^{i\theta})| > \log m(r, f_1) > (\beta \cos \rho \theta - \varepsilon)r^{\rho}$$

for $\pi \ge |\theta| \ge \pi - \delta$ and for r outside E.

It is well known (see e.g. [12, p. 272]) that

(6.3)
$$|r^{-\rho}\log|f_1(re^{i\theta})| - \beta \cos \rho\theta| \to 0$$

as $r \to \infty$, uniformly for $|\theta| \le \pi - \delta$. In particular

$$|r^{-\rho}\log|f_1(re^{i(\pi-\delta)})| - \beta\cos\rho(\pi-\delta)| \to 0$$

as $r \to \infty$. Hence, for $\pi \ge |\theta| \ge \pi - \delta$ and for sufficiently large r

(6.4)
$$r^{-\rho} \log |f_1(re^{i\theta})| \leq r^{-\rho} \log |f_1(re^{i(\pi-\delta)})|$$
$$\leq \beta \cos \rho (\pi - \delta) + \frac{1}{2}\varepsilon$$
$$< \beta \cos \rho \theta + 2\beta \sin \frac{1}{2}\rho (|\theta| - \pi + \delta) + \frac{1}{2}\varepsilon$$
$$< \beta \cos \rho \theta + \varepsilon.$$

Taking (6.2) and (6.4) together, and taking account of (6.3) we obtain

LEMMA 5. Let $f_1(z)$ be the integral function (2.3). Given $\varepsilon > 0$

$$|r^{-\rho}\log|f_1(re^{i\theta})| - \beta \cos \rho\theta| < \varepsilon \qquad (-\pi < \theta \le \pi)$$

for all large r outside E, a set of finite logarithmic measure.

From this together with Lemma 1 we deduce

LEMMA 6. Given any $\varepsilon > 0$ there exist positive numbers $\delta = \delta(\varepsilon)$ and $r(\varepsilon)$ such that

(6.5)
$$\int_0^{\delta r} n_{-r}(t, f_1) \, \frac{dt}{t} < \varepsilon r^{\rho}$$

for all $r > r(\varepsilon)$ lying outside a set E_0 of finite logarithmic measure, where $n_{-r}(t,f_1)$ is the number of zeros of f_1 in (-r-t,-r+t). Further, E_0 is independent of ε and is a union of disjoint intervals each of which contains more than one point.

We need verify only that E_0 may be taken to be a union of disjoint intervals each containing more than one point; Lemma 6 certainly holds for some set E_1 of finite logarithmic measure and some functions $\delta(\varepsilon)$, $r(\varepsilon)$, by Lemma 1.

To this end, given $\varepsilon > 0$, let $\eta = \delta(\frac{1}{3}\varepsilon)$, where δ is the function known to exist and suppose that r_1 and r_2 are two points outside E_1 with $2r_1 \ge r_2 > r_1 > r(\frac{1}{3}\varepsilon)$ and such that f_1 has no zeros in $[r_1, r_2]$. Then, for $r_1 < r < r_2$,

(6.6)
$$I = \int_0^{\eta r} n_{-r}(t, f_1) \frac{dt}{t} \\ = \sum_{1}^{n_1} \log \frac{\eta r}{r + x_n} + \sum_{1}^{n_2} \log \frac{-\eta r}{r + y_n},$$

where x_1, \ldots, x_{n_1} are the zeros of f_1 in $(-r, -r + \eta r)$ and y_1, \ldots, y_{n_2} are the zeros of f_1 in $(-r - \eta r, -r)$. Now

$$\frac{r}{r+x_n}=1-\frac{x_n}{r+x_n}<1-\frac{x_n}{r_1+x_n}=\frac{r_1}{r_1+x_n}\,,$$

so, in view of Lemma 1 and Lemma 5

(6.7)
$$\sum_{1}^{m_{1}} \log \frac{\eta r}{r + x_{n}} < \sum_{1}^{m_{1}} \log \frac{\eta r_{1}}{r_{1} + x_{n}}$$

$$\leq \int_{0}^{\eta r_{1}} n_{-r_{1}}(t, f_{1}) \frac{dt}{t} < \frac{1}{3} \varepsilon r_{1}^{\rho}.$$

Similarly,
$$-r/(r + y_n) < -r_2/(r_2 + y_n)$$
, so

(6.8)
$$\sum_{1}^{n_2} \log \frac{-\eta r}{r + y_n} \le \int_{0}^{\eta r_2} n_{-r_2}(t, f_1) \frac{dt}{t} < \frac{1}{3} \varepsilon r_2^{\rho} < \frac{2}{3} \varepsilon r_1^{\rho}.$$

From (6.6), (6.7) and (6.8),

(6.9)
$$\int_0^{\eta r} n_{-r}(t, f_1) \, \frac{dt}{t} < \varepsilon r_1^{\rho} < \varepsilon r^{\rho}$$

for r in (r_1, r_2) .

Let E_0 be the set obtained by removing from E_1 all points which are limit points both from the left and from the right of the complement of E_1 . Then E_0 is a union of disjoint intervals each containing more than one point and is contained in E_1 . Moreover, if $r > r(\frac{1}{3}\varepsilon)$ and r lies outside E_0 , then (6.9) holds, with $\eta = \eta(\varepsilon) = \delta(\frac{1}{3}\varepsilon)$. This completely proves Lemma 6.

7. Further consideration of the zeros of F. We first observe that the set of intervals the union of which is E_0 is countable since the logarithmic measure of E_0 is finite and the logarithmic measure of each interval is positive. We may therefore regard each interval as closed without affecting the value of the logarithmic measure of E_0 . We write $E_0 = \bigcup_{i=0}^{\infty} J_i$, where

$$J_i = [c_i, d_i], c_{i+1} > d_i > c_i, i = 1, 2, 3, \dots$$

Let ε be any positive number. With Lemmas 3 and 6 in view, let $\tau = \tau(\varepsilon) = \min(\frac{1}{2}, \varepsilon, \delta(\varepsilon))$ (where $\delta(\varepsilon)$ is the function of Lemma 6) and let $r_0(\varepsilon)$ be a number at least as large as $\max(r(\varepsilon), R(\tau, \frac{1}{8}\tau))$ (where $r(\varepsilon), R(x, y)$ are respectively the functions of Lemmas 6 and 3) such that $r_0(\varepsilon) \not\in E_0$ (E_0 is the set of Lemma 6) and for which $d_i < (1 + \frac{1}{4}\tau)c_i$ whenever $c_i > r_0(\varepsilon)$. Since E_0 is of finite logarithmic measure this choice of $r_0(\varepsilon)$ is possible.

Define, for $J_i = [c_i, d_i]$ where $c_i > r_0(\varepsilon)$,

$$B_i = \left\{ z \colon |z| \in J_i \right\} \cap \left\{ z \colon \pi \geqslant |\arg z| > \pi - \frac{1}{8}\tau \right\},$$

$$D_i = \left\{ z \colon |z| \in J_i \right\} \cap \left\{ z \colon \pi \geqslant |\arg z| > \pi - \frac{1}{8}\tau \right\} \setminus H_1$$

where H_1 is the exceptional set of Lemma 3 corresponding to $\delta = \frac{1}{8}\tau$. $H_1 = H_1(\tau) = H_1(\varepsilon)$.

Let z be any point in D_i . Then, with r = |z|,

$$\begin{split} I(z) &= \int_0^{\tau r} n_z(t, F) \, \frac{dt}{t} \\ &= \log \frac{\left(\tau r\right)^{m+n+p+q}}{\prod_{1}^{m} |z-a_j| \prod_{1}^{n} |z-b_j| \prod_{1}^{q} |z-u_j| \prod_{1}^{q} |z-v_j|} \,, \end{split}$$

where the a_j , b_j , u_j , v_j are zeros of F in $|\zeta - z| < \tau r$ which are respectively in B_i , in $\{z: |z| \in J_i\} \setminus B_i$, in $|z| < c_i$ and in $|z| > d_i$. Then we have, recalling Lemma 3 and Lemma 6,

$$I(z) \leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + \log \frac{(\tau r)^{n}}{\prod_{j=1}^{n}(r - |u_{j}|)} + \log \frac{(\tau r)^{p}}{\prod_{j=1}^{p}(|v_{j}| - r)}$$

$$+ \int_{0}^{\tau r} n_{z}(t, F, \frac{1}{8}\tau) \frac{dt}{t}$$

$$\leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + \log \frac{(\tau c_{i})^{n}}{\prod_{j=1}^{n}(c_{i} - |u_{j}|)} + \log \frac{(\tau d_{i})^{p}}{\prod_{j=1}^{p}(|v_{j}| - d_{i})}$$

$$+ \int_{0}^{\tau r} n_{z}(t, F, \frac{1}{8}\tau) \frac{dt}{t}$$

$$(7.1) \leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + \int_{0}^{\tau c_{i}} n_{-c_{i}}(t, f_{1}) \frac{dt}{t} + \int_{0}^{\tau d_{i}} n_{-d_{i}}(t, f_{1}) \frac{dt}{t}$$

$$+ \int_{0}^{\tau r} n_{z}(t, F, \frac{1}{8}\tau) \frac{dt}{t}$$

$$\leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + \int_{0}^{\delta(\epsilon)c_{i}} n_{-c_{i}}(t, f_{1}) \frac{dt}{t} + \int_{0}^{\delta(\epsilon)d_{i}} n_{-d_{i}}(t, f_{1}) \frac{dt}{t}$$

$$+ \int_{0}^{\tau r} n_{z}(t, F, \frac{1}{8}\tau) \frac{dt}{t}$$

$$\leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + \epsilon [c_{i}^{p} + d_{i}^{p}] + \tau r^{p}$$

$$\leq \log \frac{(\tau r)^{m}}{\prod_{1}^{m}|z - a_{j}|} + 4\epsilon r^{p}.$$

Now, B_i is contained in a rectangle the sides of which have length $\frac{1}{4}\tau d_i$ $<\frac{3}{8}\tau c_i$ and $d_i-c_i\cos\frac{1}{8}\tau$. Hence for any point z in D_i the circle $|\zeta-z|<\tau|z|$ contains all of B_i and so all the zeros of F in B_i (i.e. all the a_j) appear in (7.1). We can thus apply Cartan's Lemma [3, p. 75] to estimate (7.1) and obtain

$$\prod_{i=1}^{m} |z - a_{i}| \ge \left\{ \tau d_{i} \exp\left(-\frac{\varepsilon d_{i}^{\rho}}{m}\right) \right\}^{m}$$

outside a set of at most m discs C'_j , j = 1, 2, ..., m, the sum of the radii of which is at most $A = 2e\tau d_i \exp(-\epsilon d_i^{\rho}/m)$. Hence, for all z in D_i outside these discs we have, from (7.1),

(7.2)
$$\int_0^{\tau r} n_z(t, F) \frac{dt}{t} < 4\varepsilon r^{\rho} + \log \left(\frac{r}{d_i}\right)^m + \varepsilon d_i^{\rho} < 6\varepsilon r^{\rho}.$$

We must have $A \le 2e(d_i - c_i)$. For suppose that $A > 2e(d_i - c_i)$. Then

$$I(\varepsilon, d_i) = \int_0^{\delta(\varepsilon)d_i} n_{-d_i}(t, f_1) \frac{dt}{t} \ge \int_0^{\tau d_i} n_{-d_i}(t, f_1) \frac{dt}{t}$$

$$\ge \log \frac{(\tau d_i)^m}{\prod_{j=1}^m (d_i - |a_j|)}$$

$$\ge \log \frac{(\tau d_i)^m}{(d_i - c_i)^m}$$

$$\ge \log \frac{(2e\tau d_i)^m}{A^m} = \varepsilon d_i^{\rho},$$

a contradiction, since $I(\varepsilon, d_i) \le \varepsilon d_i^{\rho}$, d_i being a boundary point of E_0 . Hence (7.3) $A \le 2e(d_i - c_i)$.

Suppose that C'_i has radius t'_i and centre $\zeta'_i, j = 1, 2, \ldots, m$.

$$\sum_{j=1}^m \frac{t_j'}{|\zeta_j'|} \leqslant \frac{1}{c_i} \sum_{j=1}^m t_j' \leqslant 2e\left(\frac{d_i - c_i}{c_i}\right).$$

Also, since $d_i < (1 + \frac{1}{4}\tau)c_i < 2c_i$ and since, for $x \ge 1$, $\log x \ge (x - 1)/x$,

$$\frac{d_i-c_i}{c_i}=\frac{d_i}{c_i}\,\frac{d_i-c_i}{d_i}<2\log\frac{d_i}{c_i},$$

so

We are thus able to prove

Lemma 7. Let ε be any positive number, and let $\tau = \min(\frac{1}{2}, \varepsilon, \delta(\varepsilon))$, where $\delta(\varepsilon)$ is the function of Lemma 6. Let $r_0(\varepsilon)$ be a positive number greater than $\max(r(\varepsilon), R(\tau, \frac{1}{8}\tau))$ such that $r_0(\varepsilon) \notin E_0$ and for which $d_i < (1 + \frac{1}{4}\tau)c_i$ whenever $c_i > r_0(\varepsilon)$, where $r(\varepsilon)$, $R(\tau, \frac{1}{8}\tau)$ are respectively the functions of Lemmas 6, 3, and E_0 is the set of Lemma 6. Then for all z in

$$T\left(\frac{1}{8}\tau, r_0(\varepsilon)\right) = \left\{z: |z| \ge r_0(\varepsilon) \text{ and } \pi \ge |\arg z| \ge \pi - \frac{1}{8}\tau\right\}$$

we have, with |z| = r,

(7.5)
$$\int_0^{\tau r} n_z(t, F) \frac{dt}{t} < 6\varepsilon r^{\rho}$$

except when z belongs to an E-set, $H_2 = H_2(\varepsilon)$.

Suppose first that z, in $T(\frac{1}{8}\tau, r_0(\varepsilon))$, lies in $\bigcup \{z: |z| \in J_i\}$, where the union is over those $J_i = [c_i, d_i]$ for which $c_i > r_0(\varepsilon)$. Then for all z outside H_1 , the E-set of Lemma 3, and outside a set of discs centres ζ , radii t for which

$$\sum \frac{t}{|\zeta|} < 4e \sum \log \frac{d_i}{c_i} < 4e \log \max E_0 < \infty,$$

(7.5) holds. This follows from (7.2) and (7.4).

Suppose next that z, in $T(\frac{1}{8}\tau, r_0(\varepsilon))$, lies outside $\bigcup \{z: |z| \in J_i\}$. Then, with |z| = r, we have from Lemma 6

$$\int_0^{\tau r} n_z(t,F) \, \frac{dt}{t} \leq \int_0^{\delta(\epsilon)r} \eta_{-r}(t,f_1) \, \frac{dt}{t} < \epsilon r^{\rho}.$$

(7.5) thus holds for z in $T(\frac{1}{8}\tau, r_0(\varepsilon))$ outside an E-set, and Lemma 7 is proved. We prove

LEMMA 8. Let ε be any positive number and let $\sigma = \sigma(\varepsilon) = \frac{1}{32}\tau(\varepsilon)$, where $\tau(\varepsilon)$ is the function of Lemma 7. There exists a number $r_1(\varepsilon)$ and an E-set, $H_3 = H_3(\varepsilon)$, such that

(7.6)
$$\int_0^{\sigma r} n_z(t, F) \frac{dt}{t} < 6\varepsilon r^{\rho},$$

whenever $|z| = r > r_1(\varepsilon)$ and z lies outside H_3 .

For z in $T(\frac{1}{8}\tau, r_0(\varepsilon))$ and outside $H_2(\varepsilon)$, (7.6) certainly holds, by Lemma 7.

Consider z outside $T(\frac{1}{8}\tau, r_1(\varepsilon))$, where $r_1(\varepsilon) = \max(r_0(\varepsilon), R(\frac{1}{32}\tau, \frac{1}{8}\tau))$. Let $H_4(\varepsilon)$ be the E-set $H_1(\frac{1}{8}\tau)$ of Lemma 3. Then, with $\sigma = \frac{1}{32}\tau$ and r = |z|, and z outside $H_4(\varepsilon)$, we have from Lemma 3

$$\int_0^{\sigma r} n_z \left(t, F, \frac{1}{8}\tau\right) \frac{dt}{t} < \sigma r^{\rho} < \varepsilon r^{\rho}.$$

But for $0 < t < \frac{1}{32}\tau r$ and $r > R(\frac{1}{32}\tau, \frac{1}{8}\tau)$, $n_z(t, F) = n_z(t, F, \frac{1}{8}\tau)$ for z outside $T(\frac{1}{8}\tau, r_1(\varepsilon))$. Hence $\int_0^{\sigma} n_z(t, F) dt/t < \varepsilon r^{\rho}$ for z outside $T(\frac{1}{8}\tau, r_1(\varepsilon))$ and outside $H_4(\varepsilon)$, with $|z| = r > R(\frac{1}{32}\tau, \frac{1}{8}\tau)$.

Lemma 8 then follows with $H_3(\varepsilon) = H_2(\varepsilon) \cup H_4(\varepsilon)$.

The following is an immediate consequence of Lemma 8.

LEMMA 9. Let ε be any positive number. There exist positive numbers $\alpha(\varepsilon)$, $r_2(\varepsilon)$ and an E-set H_5 , independent of ε , such that

$$\int_0^{\alpha(\varepsilon)r} n_z(t,F) \, \frac{dt}{t} < \varepsilon r^{\rho}$$

when $r = |z| > r_2(\varepsilon)$ and z lies outside H_5 .

For z such that $r = |z| > r_1(\frac{1}{6})$ and z lies outside $H_3(\frac{1}{6})$, where r_1 and H_3 are as in Lemma 8, we have, with $\sigma = \sigma(\frac{1}{6})$, $\int_0^{\sigma} n_z(t, F) dt/t < r^{\rho}$. Given any integer n > 1, suppose that $H_3(1/6n)$ is covered by the discs $C_i(n)$, radii $t_i(n)$ and centres $\zeta_i(n)$, $i = 1, 2, 3, \ldots$ Let $i_0 = i_0(n)$ be the smallest integer such that

(7.7)
$$\sum_{i=i_0}^{\infty} \frac{t_i(n)}{|\xi_i(n)|} \leq 2^{-n} \sum_{i=1}^{\infty} \frac{t_i(1)}{|\xi_i(1)|}, \quad n=2,3,\ldots.$$

Let $r_2(1) = r_1(\frac{1}{6})$ and, supposing $r_2(m)$ defined, m > 1, let $r_2(m+1)$ be the smallest number which is no less than $\max\{r_2(1/m) + 1, r_1(1/6(m+1))\}$ and such that

$$C_i(m+1) \subset \{z: |z| \le r_2(1/(m+1))\}, \quad i=1,2,\ldots,i_0(m+1)-1.$$

Let H_4 be given by

$$H_4 = \left\{ \bigcup_{1}^{\infty} C_i(1) \right\} \cup \left\{ \bigcup_{n=2}^{\infty} \bigcup_{i=i_0(n)}^{\infty} C_i(n) \right\}.$$

From (7.7), H_4 is an E-set.

Given any number ε , $0 < \varepsilon < 1$, let m be the integer such that

$$\frac{1}{m+1} < \varepsilon \leqslant \frac{1}{m} \; ;$$

define $r_2(\varepsilon) = r_2(1/(m+1))$, $\alpha(\varepsilon) = \sigma(1/6(m+1))$. Let ε be any positive number, $0 < \varepsilon < 1$, and let z be outside H_4 and such that $r = |z| > r_2(\varepsilon)$. Then, if m is the integer satisfying (7.8), z lies outside $H_3(1/6(m+1))$ and $r = |z| > r_1(1/6(m+1))$ so by Lemma 8,

$$\int_0^{\alpha(\epsilon)r} n_z(t, F) \frac{dt}{t} = \int_0^{\sigma} \left(\frac{1}{6(m+1)}\right)^r n_z(t, F) \frac{dt}{t}$$

$$< \frac{1}{m+1} r^{\rho} < \epsilon r^{\rho}.$$

Lemma 9 is thus proved.

8. Completion of the proof of Theorem 1. By Lemma 1 and Lemma 9,

(8.1)
$$|r^{-\rho}\log|F(re^{i\theta})| - \beta \cos \rho\theta| \to 0$$

as $z = re^{i\theta}$ tends to infinity outside H_4 . From (8.1) and Lemma 2, Theorem 1 follows.

9. A counterexample. Let f(z) be an integral function with real negative zeros. In [11] Titchmarsh proves that if

(9.1)
$$\overline{\lim_{r \to \infty} \frac{\log |f(r)|}{r^{\rho}} = A \qquad (0 < A < \infty)$$

for some ρ such that $0 < \rho < 1$ then

- (i) $\overline{\lim}_{r\to\infty} \log |f(-r)|/r^{\rho} = A \cos \pi \rho$; and
- (ii) given $\varepsilon > 0$,

(9.2)
$$\log|f(-r)| > (A \cos \pi \rho - \varepsilon)r^{\rho}$$

for all r outside a set of linear density zero.

We shall show that the exceptional set of (ii) cannot be replaced with a set of finite logarithmic measure by constructing an integral function satisfying (9.1) for which (9.2) fails for some $\varepsilon > 0$ on a set of infinite logarithmic measure. The construction depends on Lemma 1.

Let A be any fixed positive number. Let (R_m) be an increasing sequence of positive numbers, let $\eta_m = (\log m)^{-1}$ and let $\delta_m = m^{-1/2}$, $m = 2, 3 \dots$ Let f(z) be an integral function with real negative zeros for which the counting function n(r, f) satisfies

$$n(r, f) \sim Ar^{\rho}$$
.

We introduce an integral function g(z) obtained from f(z) by placing $1 + [\eta_m R_m^{\rho}]$ additional zeros at $-R_m$. It is clear that the sequence (R_m) may be chosen sparsely enough that n(r, g), the counting function of the zeros of g(z), satisfies $n(r, g) \sim Ar^{\rho}$.

With Lemma 1 in view let us consider, for $R_m < r < (1 - 1/m)^{-1}R_m$

$$(9.3) \qquad \int_0^{\delta_{mr}} \frac{n_{-r}(t,g)}{t} dt.$$

Since $r - R_m < r - r(1 - m^{-1}) < \delta_m r$, each zero at $-R_m$ contributes $\log{\{\delta_m r/r - R_m\}}$ to the integral (9.3). Hence we have, for $R_m < r < (1 - 1/m)^{-1}R_m$,

(9.4)
$$\int_0^{\delta_m r} \frac{n_{-r}(t,g)}{t} dt \ge \eta_m R_m^{\rho} \log \left\{ \frac{\delta_m r}{r - R_m} \right\}$$
$$\ge \eta_m R_m^{\rho} \log(m\delta_m) = \frac{1}{2} R_m^{\rho}$$
$$> \frac{1}{4} r^{\rho}$$

for all large m, taking account of the definitions of η_m and δ_m . Further

$$E = \bigcup_{m=3}^{\infty} \left\{ r: R_m < r < \left(1 - \frac{1}{m}\right)^{-1} R_m \right\}$$

is a set of infinite logarithmic measure.

Now we appeal to Lemma 1 to conclude that there must be a number $\varepsilon > 0$ such that

(9.5)
$$\log|f(-r)| < (A\cos\pi\rho - \varepsilon)r^{\rho}$$

for all large r in E. For suppose that there were a sequence (r_n) tending to infinity through E such that

$$\log|f(-r_n)| \ge (A\cos\pi\rho - o(1))r_n^{\rho}.$$

From (i) of Titchmarsh's result, then,

(9.6)
$$\log|f(-r_n)| = (A \cos \pi \rho + o(1))r_n^{\rho}$$

and so, from Lemma 1, there must exist $\delta > 0$ such that

$$\int_0^{\delta r_n} \frac{n_{-r_n}(t,g)}{t} dt < \frac{1}{4} r_n^{\rho}$$

for all large n, which contradicts (9.4). (9.5) thus holds for all large r in E.

Theorem 1 is an improved version of a result which forms part of a thesis submitted for the degree of Ph.D at the University of London. It is a pleasure to express my gratitude to Professor W. K. Hayman of Imperial College, London, for his generous advice and encouragement.

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