

## GROWTH OF SOLUTIONS OF COMPLEX DIFFERENTIAL EQUATIONS WITH COEFFICIENTS OF FINITE ITERATED ORDER

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ABSTRACT. In this paper, we investigate the growth of solutions to the differential equation

$$f^{(k)} + A_{k-1}(z)f^{(k-1)} + \cdots + A_0(z)f = F(z),$$

where the coefficients are of finite iterated order.

### 1. INTRODUCTION

It is well known that all solutions of the complex differential equations

$$f^{(k)} + A_{k-1}(z)f^{(k-1)} + \cdots + A_0(z)f = 0, \quad (1.1)$$

$$f^{(k)} + A_{k-1}(z)f^{(k-1)} + \cdots + A_0(z)f = F(z) \quad (1.2)$$

are entire functions, provided that the coefficients  $A_0(z), A_1(z), \dots, A_{k-1}(z), F(z)$  are entire functions with  $A_0(z) \not\equiv 0$ . A natural question arises: What conditions on  $A_0(z), A_1(z), \dots, A_{k-1}(z), F(z)$  will guarantee that every solution  $f \not\equiv 0$  has infinite order? Also: For solutions of infinite order, how to express the growth of them explicitly, it is a very important problem. Partial results have been available since a paper of Frei [4]. For high order differential equations, the following results have been obtained.

**Theorem 1.1** ([3, Theorem 2.1]). *Let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions with  $A_0(z) \not\equiv 0$ , such that for some real constants  $\alpha, \beta, \mu, \theta_1, \theta_2$ , with  $0 \leq \beta < \alpha, \mu > 0, \theta_1 < \theta_2$ , we have*

$$|A_0(z)| \geq e^{\alpha|z|^\mu}, \quad (1.3)$$

$$|A_j(z)| \leq e^{\beta|z|^\mu}, \quad j = 1, \dots, k-1, \quad (1.4)$$

as  $z \rightarrow \infty$  with  $\theta_1 \leq \arg z \leq \theta_2$ . Then every solution  $f \not\equiv 0$  of (1.1) has infinite order.

**Theorem 1.2** ([1, Theorem 1]). *Let  $H$  be a set of complex numbers satisfying  $\overline{\text{dens}}\{|z| : z \in H\} > 0$ , and let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions and*

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satisfy (1.3) and (1.4) as  $z \rightarrow \infty$  for  $z \in H$ . Then every solution  $f \not\equiv 0$  of (1.1) satisfies  $\sigma(f) = \infty$  and  $\sigma_2(f) \geq \mu$ .

**Theorem 1.3** ([1, Theorem 2]). *Let  $H$  be a set of complex numbers satisfying  $\overline{\text{dens}}\{|z| : z \in H\} > 0$ , and let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions with  $\max\{\sigma(A_j) : j = 1, \dots, k-1\} \leq \sigma(A_0) = \sigma < +\infty$  such that for some constants  $0 \leq \beta < \alpha$  and for any  $\varepsilon > 0$ , we have*

$$|A_0(z)| \geq e^{\alpha|z|^{\sigma-\varepsilon}}, \quad (1.5)$$

$$|A_j(z)| \leq e^{\beta|z|^{\sigma-\varepsilon}}, \quad j = 1, \dots, k-1, \quad (1.6)$$

as  $z \rightarrow \infty$  for  $z \in H$ . Then every solution  $f \not\equiv 0$  of (1.1) satisfies  $\sigma(f) = \infty$  and  $\sigma_2(f) = \sigma(A_0)$ .

**Theorem 1.4** ([2, Theorem 1.1]). *Let  $H, A_0(z), A_1(z), \dots, A_{k-1}(z)$  satisfy the hypotheses of Theorem 1.3, and let  $F \not\equiv 0$  be an entire function with  $\sigma(F) < +\infty$ . Then every solution  $f(z)$  of (1.2) satisfies  $\bar{\lambda}_2(f) = \sigma_2(f) = \sigma$ , with at most one exceptional solution  $f_0$  satisfying  $\sigma_2(f_0) < \sigma$ .*

## 2. NOTATION AND RESULTS

In this section, we prove some results concerning the above questions when the coefficients of (1.1) and (1.2) are of finite iterated order. For  $r \in [0, \infty)$ , we define  $\exp_1 r = e^r$  and  $\exp_{i+1} r = \exp(\exp_i r)$  ( $i \in \mathbb{N}$ ). For  $r$  sufficiently large, we define  $\log_1 r = \log r$ ,  $\log_{i+1} r = \log(\log_i r)$  ( $i \in \mathbb{N}$ ). To express the rate of growth of entire function of infinite order, we introduce the notion of iterated order [8].

**Definition 2.1.** The iterated  $i$ -order of an entire function  $f$  is defined by

$$\sigma_i(f) = \limsup_{r \rightarrow \infty} \frac{\log_{i+1} M(r, f)}{\log r} = \limsup_{r \rightarrow \infty} \frac{\log_i T(r, f)}{\log r} \quad (i \in \mathbb{N}). \quad (2.1)$$

**Definition 2.2.** The finiteness degree of the order of an entire function  $f$  is defined by

$$i(f) = \begin{cases} 0 & \text{if } f \text{ is a polynomial,} \\ \min\{j \in \mathbb{N} : \sigma_j(f) < \infty\} & \text{if } f \text{ is transcendental with} \\ & \sigma_j(f) < \infty \text{ for some } j \in \mathbb{N}, \\ \infty & \text{if } \sigma_j(f) = \infty \forall j \in \mathbb{N}. \end{cases} \quad (2.2)$$

**Definition 2.3.** The iterated convergence exponent of the sequence of zeros of an entire function  $f$  is defined by

$$\lambda_i(f) = \limsup_{r \rightarrow \infty} \frac{\log_i n(r, 1/f)}{\log r} \quad (i \in \mathbb{N}). \quad (2.3)$$

The linear measure of a set  $E \subset [0, +\infty)$  is defined as  $m(E) = \int_0^{+\infty} \chi_E(t) dt$ . The logarithmic measure of a set  $E \subset [1, +\infty)$  is defined by  $lm(E) = \int_1^{+\infty} \chi_E(t)/t dt$ , where  $\chi_E(t)$  is the characteristic function of  $E$ . The upper and lower densities of  $E$  are

$$\overline{\text{dens}}E = \limsup_{r \rightarrow \infty} \frac{m(E \cap [0, r])}{r}, \quad \underline{\text{dens}}E = \liminf_{r \rightarrow \infty} \frac{m(E \cap [0, r])}{r}. \quad (2.4)$$

In this paper, we improve the results of Belaïdi [1, 2, 3], and we obtain the following results:

**Theorem 2.4.** Let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions with  $A_0(z) \not\equiv 0$  such that for real constants  $\alpha, \beta, \mu, \theta_1, \theta_2$  and positive integer  $p$  with  $0 \leq \beta < \alpha, \mu > 0, \theta_1 < \theta_2, 1 \leq p < \infty$ , we have

$$|A_0(z)| \geq \exp_p\{\alpha|z|^\mu\}, \quad (2.5)$$

$$|A_j(z)| \leq \exp_p\{\beta|z|^\mu\}, \quad j = 1, \dots, k-1, \quad (2.6)$$

as  $z \rightarrow \infty$  with  $\theta_1 \leq \arg z \leq \theta_2$ . Then  $\sigma_{p+1}(f) \geq \mu$  holds for all non-trivial solutions of (1.1).

**Theorem 2.5.** Let  $H$  be a set of complex numbers satisfying  $\overline{\text{dens}}\{|z| : z \in H\} > 0$ , and let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions and satisfy (2.5) and (2.6) as  $z \rightarrow \infty$  for  $z \in H$ , where  $0 \leq \beta < \alpha, \mu > 0, 1 \leq p < \infty$ . Then every solution  $f \not\equiv 0$  of (1.1) satisfies  $\sigma_{p+1}(f) \geq \mu$ .

**Theorem 2.6.** Let  $H$  be a set of complex numbers satisfying  $\overline{\text{dens}}\{|z| : z \in H\} > 0$ , and let  $A_0(z), A_1(z), \dots, A_{k-1}(z)$  be entire functions of iterated order with  $\max\{\sigma_p(A_j) : j = 1, \dots, k-1\} \leq \sigma_p(A_0) = \sigma < +\infty, 1 \leq p < \infty$  such that for some constants  $0 \leq \beta < \alpha$  and for any given  $\varepsilon > 0$ , we have

$$|A_0(z)| \geq \exp_p\{\alpha|z|^{\sigma-\varepsilon}\} \quad (2.7)$$

$$|A_j(z)| \leq \exp_p\{\beta|z|^{\sigma-\varepsilon}\}, \quad j = 1, \dots, k-1, \quad (2.8)$$

as  $z \rightarrow \infty$  for  $z \in H$ . Then every solution  $f \not\equiv 0$  of (1.1) satisfies  $\sigma_{p+1}(f) = \sigma_p(A_0) = \sigma$ .

**Theorem 2.7.** Let  $H, A_0(z), A_1(z), \dots, A_{k-1}(z)$  satisfy the hypotheses of Theorem 2.6, and let  $F \not\equiv 0$  be an entire function of iterated order with  $i(F) = q$ .

- (i) If  $q < p+1$  or  $q = p+1, \sigma_{p+1}(F) < \sigma_p(A_0)$ , then every solution  $f(z)$  of (1.2) satisfies  $\bar{\lambda}_{p+1}(f) = \lambda_{p+1}(f) = \sigma_{p+1}(f) = \sigma$ , with at most one exceptional solution  $f_0$  satisfying  $i(f) < p+1$  or  $\sigma_{p+1}(f_0) < \sigma$ .
- (ii) If  $q > p+1$  or  $q = p+1, \sigma_p(A_0) < \sigma_{p+1}(F) < +\infty$ , then every solution  $f(z)$  of (1.2) satisfies  $i(f) = q$  and  $\sigma_q(f) = \sigma_q(F)$ .

### 3. PRELIMINARIES FOR PROVING THE MAIN RESULTS

To prove the above theorems, we need the following lemmas:

**Lemma 3.1** ([5]). Let  $f(z)$  be a nontrivial entire function, and let  $\alpha > 1$  and  $\varepsilon > 0$  be given constants. Then there exist a constant  $c > 0$  and a set  $E_1 \subset [0, \infty)$  having finite linear measure such that for all  $z$  satisfying  $|z| = r \notin E_1$ , we have

$$\left| \frac{f^{(k)}(z)}{f(z)} \right| \leq c[T(\alpha r, f)r^\varepsilon \log T(\alpha r, f)]^k \quad (k \in \mathbb{N}). \quad (3.1)$$

**Lemma 3.2** (Wiman-Valiron [6, 9]). Let  $f(z)$  be a transcendental entire function, and let  $z$  be a point with  $|z| = r$  at which  $|f(z)| = M(r, f)$ . Then for all  $|z|$  outside a set  $E_2$  of  $r$  of finite logarithmic measure, we have

$$\frac{f^{(k)}(z)}{f(z)} = \left( \frac{\nu_f(r)}{z} \right)^k (1 + o(1)) \quad (k \in \mathbb{N}, r \notin E_2). \quad (3.2)$$

where  $\nu_f(r)$  is the central index of  $f$ .

**Lemma 3.3** ([7]). Let  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  be an entire function,  $\mu(r)$  be the maximum term, i.e.  $\mu(r) = \max\{|a_n| r^n; n = 0, 1, \dots\}$ , and let  $\nu_f(r)$  be the central index of  $f$ . Then

(i) For  $|a_0| \neq 0$ ,

$$\log \mu(r) = \log |a_0| + \int_0^r \frac{\nu_f(t)}{t} dt, \quad (3.3)$$

(ii) For  $r < R$ ,

$$M(r, f) < \mu(r) \left\{ \nu_f(R) + \frac{R}{R-r} \right\}. \quad (3.4)$$

**Lemma 3.4.** Let  $f(z)$  be an entire function with  $\sigma_{p+1}(f) = \sigma$ , and let  $\nu_f(r)$  be the central index of  $f$ , then

$$\limsup_{r \rightarrow \infty} \frac{\log_{p+1} \nu_f(r)}{\log r} = \sigma. \quad (3.5)$$

*Proof.* Let  $f(z) = \sum_{n=0}^{\infty} a_n z^n$ , without loss of generality, we can assume that  $|a_0| \neq 0$ . From (3.3), we have

$$\log \mu(2r) = \log |a_0| + \int_0^{2r} \frac{\nu_f(t)}{t} dt \geq \log |a_0| + \nu_f(r) \log 2. \quad (3.6)$$

Using the Cauchy inequality, it is easy to see that  $\mu(2r) \leq M(2r, f)$ . Hence

$$\nu_f(r) \log 2 \leq \log M(2r, f) + c_1,$$

where  $c_1 > 0$  is a constant. By (2.1) and (3),

$$\limsup_{r \rightarrow \infty} \frac{\log_{p+1} \nu_f(r)}{\log r} \leq \limsup_{r \rightarrow \infty} \frac{\log_{p+2} M(r, f)}{\log r} = \sigma. \quad (3.7)$$

On the other hand, from (3.4), we have

$$M(r, f) < \mu(r) \{ \nu_f(2r) + 2 \} = |a_{\nu_f(r)}| r^{\nu_f(r)} \{ \nu_f(2r) + 2 \}, \quad (3.8)$$

Since  $\{ |a_n| \}$  is a bounded sequence, we have

$$\log_{p+2} M(r, f) \leq \log_{p+1} \nu_f(2r) \left[ 1 + \frac{\log_{p+2} \nu_f(2r)}{\log_{p+1} \nu_f(2r)} \right] + \log_{p+2} r + c_2, \quad (3.9)$$

where  $c_2 > 0$  is a constant. Hence

$$\sigma = \limsup_{r \rightarrow \infty} \frac{\log_{p+2} M(r, f)}{\log r} \leq \limsup_{r \rightarrow \infty} \frac{\log_{p+1} \nu_f(2r)}{\log 2r} = \limsup_{r \rightarrow \infty} \frac{\log_{p+1} \nu_f(r)}{\log r}. \quad (3.10)$$

From (3.7) and (3.10), we obtain the conclusion (3.5).  $\square$

**Lemma 3.5** ([8]). Let  $f(z)$  be an entire function with  $i(f) = p + 1$ , then

$$\sigma_{p+1}(f) = \sigma_{p+1}(f'). \quad (3.11)$$

**Lemma 3.6.** Let  $A_0(z), \dots, A_{k-1}(z)$  be entire functions, with  $F \neq 0$  and let  $f(z)$  be a solution of (1.2) satisfying one of the following conditions:

- (i)  $\max\{i(F) = q, i(A_j)(j = 0, \dots, k-1)\} < i(f) = p + 1$  ( $1 \leq p < \infty$ ),
- (ii)  $\max\{\sigma_p(F), \sigma_p(A_j)(j = 0, \dots, k-1)\} < \sigma_{p+1}(f) = \sigma$ .

Then  $\bar{\lambda}_{p+1}(f) = \lambda_{p+1}(f) = \sigma_{p+1}(f) = \sigma$ .

*Proof.* From (1.2), we have

$$\frac{1}{f} = \frac{1}{F} \left( \frac{f^{(k)}}{f} + A_{k-1} \frac{f^{(k-1)}}{f} + \cdots + A_0 \right), \quad (3.12)$$

it is easy to see that if  $f$  has a zero at  $z_0$  of order  $\alpha (> k)$ , then  $F$  must have a zero at  $z_0$  of order  $\alpha - k$ , hence

$$n(r, \frac{1}{f}) \leq k\bar{n}(r, \frac{1}{f}) + n(r, \frac{1}{F}), \quad (3.13)$$

$$N(r, \frac{1}{f}) \leq k\bar{N}(r, \frac{1}{f}) + N(r, \frac{1}{F}). \quad (3.14)$$

By (3.12), we have

$$m(r, \frac{1}{f}) \leq m(r, \frac{1}{F}) + \sum_{j=0}^{k-1} m(r, A_j) + O(\log T(r, f) + \log r) \quad (r \notin E_3), \quad (3.15)$$

where  $E_3$  is a subset of  $r$  of finite linear measure. By (3.14) and (3.15), for  $r \notin E_3$ , we get

$$T(r, f) = T(r, \frac{1}{f}) + O(1) \leq k\bar{N}(r, \frac{1}{f}) + T(r, F) + \sum_{j=0}^{k-1} T(r, A_j) + O\{\log(rT(r, f))\}. \quad (3.16)$$

For sufficiently large  $r$ , we have

$$O\{\log r + \log T(r, f)\} \leq \frac{1}{2}T(r, f), \quad (3.17)$$

$$T(r, A_0) + \cdots + T(r, A_{k-1}) \leq k \exp_{p-1}\{r^{\sigma+\varepsilon}\}, \quad (3.18)$$

$$T(r, F) \leq \exp_{p-1}\{r^{\sigma(F)+\varepsilon}\}. \quad (3.19)$$

Thus, by (3.16)-(3.19), for  $r \notin E_3$ , we have

$$T(r, f) \leq 2k\bar{N}(r, \frac{1}{f}) + 2k \exp_{p-1}\{r^{\sigma+\varepsilon}\} + 2 \exp_{p-1}\{r^{\sigma(F)+\varepsilon}\}. \quad (3.20)$$

Hence for any  $f$  with  $\sigma_{p+1}(f) = \sigma$ , by (3.20), we have  $\sigma_{p+1}(f) \leq \bar{\lambda}_{p+1}(f)$ . Therefore,  $\bar{\lambda}_{p+1}(f) = \lambda_{p+1}(f) = \sigma_{p+1}(f) = \sigma$ .  $\square$

#### 4. PROOFS OF THEOREMS

*Proof of Theorem 2.4.* Let  $f$  be a solution of (1.1), and rewritten (1.1) as

$$A_0 = - \left( \frac{f^{(k)}}{f} + A_{k-1} \frac{f^{(k-1)}}{f} + \cdots + A_1 \frac{f'}{f} \right). \quad (4.1)$$

By Lemma 3.1, there exist a constant  $c > 0$  and a set  $E_1 \subset [0, \infty)$  having finite linear measure such that  $|z| = r \notin E_1$  for all  $z = re^{i\theta}$ . Then we have

$$\left| \frac{f^{(j)}(z)}{f(z)} \right| \leq c[rT(2r, f)]^{2k}, \quad j = 1, \dots, k-1. \quad (4.2)$$

By (4.1), (4.2) and the hypothesis of Theorem 2.4, we get

$$\exp_p\{\alpha|z|^\mu\} \leq |A_0(z)| \leq k \exp_p\{\beta|z|^\mu\} c[rT(2r, f)]^{2k} \quad (4.3)$$

as  $z \rightarrow \infty$  with  $|z| = r \notin E_1, \theta_1 \leq \arg z = \theta \leq \theta_2$ . By (4.3) and (2.1), we have  $\sigma_{p+1}(f) \geq \mu$ .  $\square$

*Proof of Theorem 2.5.* From (1.1), it follows that

$$|A_0(z)| \leq \left| \frac{f^{(k)}(z)}{f(z)} \right| + |A_{k-1}(z)| \left| \frac{f^{(k-1)}(z)}{f(z)} \right| + \cdots + |A_1(z)| \left| \frac{f'(z)}{f(z)} \right|. \quad (4.4)$$

By the hypotheses of Theorem 2.5, there exists a set  $H$  with  $\overline{\text{dens}}\{|z| : z \in H\} > 0$  such that for all  $z$  satisfying  $z \in H$ , we have

$$|A_0(z)| \geq \exp_p\{\alpha|z|^\mu\}, \quad (4.5)$$

$$|A_j(z)| \leq \exp_p\{\beta|z|^\mu\}, \quad j = 1, \dots, k-1, \quad (4.6)$$

as  $z \rightarrow \infty$ . Hence from (4.2), (4.4)-(4.6), it follows that for all  $z$  satisfying  $z \in H$  and  $z \notin E_1$ , we have

$$\exp_p\{\alpha|z|^\mu\} \leq k \exp_p\{\beta|z|^\mu\} c[rT(2r, f)]^{2k} \quad (4.7)$$

as  $z \rightarrow \infty$ . Thus, there exists a set  $H_1 = H \setminus E_1$  with  $\overline{\text{dens}}\{|z| : z \in H_1\} > 0$  such that

$$\exp_p\{(\alpha - \beta)|z|^\mu\} \leq kc[rT(2r, f)]^{2k} \quad (4.8)$$

as  $z \rightarrow \infty$ . Therefore, by (4.8) and Definition 2.1, we obtain  $\sigma_{p+1}(f) \geq \mu$ .  $\square$

*Proof of Theorem 2.6.* By Theorem 2.5, we have  $\sigma_{p+1}(f) \geq \sigma - \varepsilon$ , since  $\varepsilon$  is arbitrary, we get  $\sigma_{p+1}(f) \geq \sigma_p(A_0) = \sigma$ . On the other hand, by Lemma 3.2, there exists a set  $E_2 \subset [1, \infty)$  having finite logarithmic measure such that (3.2) holds for all  $z$  satisfying  $|z| = r \notin [0, 1] \cup E_2$  and  $|f(z)| = M(r, f)$ . By Definition 2.1, for any given  $\varepsilon > 0$  and for sufficiently large  $r$ , we have

$$|A_j(z)| \leq \exp_p\{r^{\sigma+\varepsilon}\}, \quad j = 0, 1, \dots, k-1. \quad (4.9)$$

Substituting (3.2) and (4.9) in (1.1), for all  $z$  satisfying  $|z| = r \notin [0, 1] \cup E_2$  and  $|f(z)| = M(r, f)$ , we have

$$\left(\frac{\nu_f(r)}{|z|}\right)^k |1 + o(1)| \leq k \left(\frac{\nu_f(r)}{|z|}\right)^{k-1} |1 + o(1)| \exp_p\{r^{\sigma+\varepsilon}\}. \quad (4.10)$$

By (4.10), we get

$$\limsup_{r \rightarrow \infty} \frac{\log_{p+1} \nu_f(r)}{\log r} \leq \sigma + \varepsilon. \quad (4.11)$$

Since  $\varepsilon$  is arbitrary, by (4.11) and Lemma 3.4, we obtain  $\sigma_{p+1}(f) \leq \sigma$ . This and the fact that  $\sigma_{p+1}(f) \geq \sigma$  yield  $\sigma_{p+1}(f) = \sigma$ .  $\square$

*Proof of Theorem 2.7.* (i) First, we show that (1.2) can possess at most one exceptional solution  $f_0$  satisfying  $\sigma_{p+1}(f_0) \leq \sigma$  or  $i(f_0) < p+1$ . In fact, if  $f^*$  is a second solution with  $\sigma_{p+1}(f^*) \leq \sigma$  or  $i(f^*) < p+1$ , then  $\sigma_{p+1}(f_0 - f^*) \leq \sigma$  or  $i(f_0 - f^*) < p+1$ . But  $f_0 - f^*$  is a solution of the corresponding homogeneous equation (1.1) of (1.2), this contradicts Theorem 2.6. We assume that  $f$  is a solution with  $\sigma_{p+1}(f) \geq \sigma$ , and  $f_1, f_2, \dots, f_k$  is a solution base of the corresponding homogeneous equation (1.1). Then  $f$  can be expressed in the form

$$f(z) = B_1(z)f_1(z) + B_2(z)f_2(z) + \cdots + B_k(z)f_k(z), \quad (4.12)$$

where  $B_1(z), \dots, B_k(z)$  are determined by

$$\begin{aligned} B_1'(z)f_1(z) + B_2'(z)f_2(z) + \dots + B_k'(z)f_k(z) &= 0, \\ B_1'(z)f_1'(z) + B_2'(z)f_2'(z) + \dots + B_k'(z)f_k'(z) &= 0, \\ &\vdots \end{aligned} \tag{4.13}$$

$$B_1'(z)f_1^{(k-1)}(z) + B_2'(z)f_2^{(k-1)}(z) + \dots + B_k'(z)f_k^{(k-1)}(z) = F(z).$$

Since the Wronskian  $W(f_1, f_2, \dots, f_k)$  is a differential polynomial in  $f_1, f_2, \dots, f_k$  with constant coefficients, it is easy to deduce that  $\sigma_{p+1}(W) \leq \sigma_{p+1}(f_j) = \sigma_p(A_0) = \sigma$ . From (4.13),

$$B_j' = F \cdot G_j(f_1, \dots, f_k) \cdot W(f_1, \dots, f_k)^{-1}, \quad j = 1, \dots, k, \tag{4.14}$$

where  $G_j(f_1, \dots, f_k)$  are differential polynomials in  $f_1, f_2, \dots, f_k$  with constant coefficients, thus

$$\sigma_{p+1}(G_j) \leq \sigma_{p+1}(f_j) = \sigma_p(A_0) = \sigma. \tag{4.15}$$

Since  $i(F) < p + 1$  or  $i(F) = p + 1, \sigma_{p+1}(F) < \sigma_p(A_0)$ , by Lemma 3.5 and (4.15), for  $j = 1, \dots, k$ , we have

$$\sigma_{p+1}(B_j) = \sigma_{p+1}(B_j') \leq \max\{\sigma_{p+1}(F), \sigma_p(A_0)\} = \sigma_p(A_0) = \sigma. \tag{4.16}$$

Then from (4.12) and (4.16), we get

$$\sigma_{p+1}(f) \leq \max\{\sigma_{p+1}(f_j), \sigma_{p+1}(B_j)\} = \sigma_p(A_0) = \sigma. \tag{4.17}$$

This and the assumption  $\sigma_{p+1}(f) \geq \sigma$  yield  $\sigma_{p+1}(f) = \sigma$ . If  $f$  is a solution of equation (1.2) satisfying  $\sigma_{p+1}(f) = \sigma$ , by Lemma 3.6, we have

$$\bar{\lambda}_{p+1}(f) = \lambda_{p+1}(f) = \sigma_{p+1}(f) = \sigma.$$

(ii) From the hypotheses of Theorem 2.7 and (4.12)-(4.17), we obtain

$$\sigma_q(f) \leq \sigma_q(F). \tag{4.18}$$

From (1.2), a simple consideration of order implies

$$\sigma_q(f) \geq \sigma_q(F).$$

By this inequality and (4.18),  $\sigma_q(f) = \sigma_q(F)$  which completes the proof.  $\square$

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