



On the hyper order of solutions of a class of higher order linear differential equations

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Abstract

In this paper, we investigate the order and the hyper order of entire solutions of the higher order linear differential equation

$$f^{(k)} + A_{k-1}(z)e^{P_{k-1}(z)}f^{(k-1)} + \dots + A_1(z)e^{P_1(z)}f' + A_0(z)e^{P_0(z)}f = 0 \quad (k \geq 2),$$

where $P_j(z)$ ($j = 0, \dots, k-1$) are nonconstant polynomials such that $\deg P_j = n$ ($j = 0, \dots, k-1$) and $A_j(z) (\not\equiv 0)$ ($j = 0, \dots, k-1$) are entire functions with $\rho(A_j) < n$ ($j = 0, \dots, k-1$). Under some conditions, we prove that every solution $f(z) \not\equiv 0$ of the above equation is of infinite order and $\rho_2(f) = n$.

1 Introduction and statement of results

Throughout this paper, we assume that the reader is familiar with the fundamental results and the standard notations of the Nevanlinna's value distribution theory (see [8], [12]). Let $\rho(f)$ denote the order of an entire function f and the hyper order $\rho_2(f)$ is defined by (see [9], [13])

$$\rho_2(f) = \overline{\lim}_{r \rightarrow +\infty} \frac{\log \log T(r, f)}{\log r} = \overline{\lim}_{r \rightarrow +\infty} \frac{\log \log \log M(r, f)}{\log r}, \quad (1.1)$$

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where $T(r, f)$ is the Nevanlinna characteristic function of f and $M(r, f) = \max_{|z|=r} |f(z)|$. See [8], [12], [13] for notations and definitions.

Several authors [2, 6, 9] have studied the second order linear differential equation

$$f'' + A_1(z) e^{P_1(z)} f' + A_0(z) e^{P_0(z)} f = 0, \quad (1.2)$$

where $P_1(z), P_0(z)$ are nonconstant polynomials, $A_1(z), A_0(z) (\neq 0)$ are entire functions such that $\rho(A_1) < \deg P_1(z), \rho(A_0) < \deg P_0(z)$. Gundersen showed in [6, p. 419] that, if $\deg P_1(z) \neq \deg P_0(z)$, then every nonconstant solution of (1.2) is of infinite order. If $\deg P_1(z) = \deg P_0(z)$, then (1.2) may have nonconstant solutions of finite order. For instance $f(z) = e^z + 1$ satisfies $f'' + e^z f' - e^z f = 0$.

In [9], Kwon has investigated the case when $\deg P_1(z) = \deg P_0(z)$ and has proved the following:

Theorem A [9] *Let $P_1(z)$ and $P_0(z)$ be nonconstant polynomials such that*

$$P_1(z) = a_n z^n + a_{n-1} z^{n-1} + \dots + a_1 z + a_0 \quad (1.3)$$

$$P_0(z) = b_n z^n + b_{n-1} z^{n-1} + \dots + b_1 z + b_0, \quad (1.4)$$

where a_i, b_i ($i = 0, 1, \dots, n$) are complex numbers, $a_n \neq 0, b_n \neq 0$, let $A_1(z)$ and $A_0(z) (\neq 0)$ be entire functions with $\rho(A_j) < n$ ($j = 0, 1$). Then the following four statements hold:

- (i) *If either $\arg a_n \neq \arg b_n$ or $a_n = cb_n$ ($0 < c < 1$), then every nonconstant solution f of (1.2) has infinite order with $\rho_2(f) \geq n$.*
- (ii) *Let $a_n = b_n$ and $\deg(P_1 - P_0) = m \geq 1$, and let the orders of $A_1(z)$ and $A_0(z)$ be less than m . Then every nonconstant solution f of (1.2) has infinite order with $\rho_2(f) \geq m$.*
- (iii) *Let $a_n = cb_n$ with $c > 1$ and $\deg(P_1 - cP_0) = m \geq 1$. Suppose that $\rho(A_1) < m$ and $A_0(z)$ is an entire function with $0 < \rho(A_0) < 1/2$. Then every nonconstant solution f of (1.2) has infinite order with $\rho_2(f) \geq \rho(A_0)$.*
- (iv) *Let $a_n = cb_n$ with $c \geq 1$ and $P_1(z) - cP_0(z)$ be a constant. Suppose that $\rho(A_1) < \rho(A_0) < 1/2$. Then every nonconstant solution f of (1.2) has infinite order with $\rho_2(f) \geq \rho(A_0)$.*

Recently in [3], [4], Chen and Shon have investigated the order of a class of higher order linear differential and have proved the following results:

Theorem B [3] Let $h_j(z)$ ($j = 0, 1, \dots, k-1$) ($k \geq 2$) be entire functions with $\rho(h_j) < 1$, and $H_j(z) = h_j(z)e^{a_j z}$, where a_j ($j = 0, \dots, k-1$) are complex numbers. Suppose that there exists a_s such that $h_s \neq 0$, and for $j \neq s$, if $H_j \neq 0$, $a_j = c_j a_s$ ($0 < c_j < 1$); if $H_j \equiv 0$, we define $c_j = 0$. Then every transcendental solution f of the linear differential equation

$$f^{(k)} + H_{k-1}(z)f^{(k-1)} + \dots + H_s(z)f^{(s)} + \dots + H_0(z)f = 0 \quad (1.5)$$

is of infinite order.

Furthermore, if $\max\{c_1, \dots, c_{s-1}\} < c_0$, then every solution $f(z) \neq 0$ of (1.5) is of infinite order.

Theorem C [4] Assume that $H_j(z) = h_j(z)e^{a_j z}$ ($j = 0, \dots, k-1$) ($k \geq 2$), where $h_j(z)$ ($j = 0, 1, \dots, k-1$) are entire functions with $\rho(h_j) < 1$. Let $a_j = d_j e^{i\theta_j}$ ($d_j \geq 0$, $\theta_j \in [0, 2\pi)$) be complex constants. If $h_j \neq 0$, then $a_j \neq 0$. Suppose that in $\{\theta_j\}$ ($j = 0, \dots, k-1$), there are s ($1 \leq s \leq k$) distinct values $\theta_{t_1}, \dots, \theta_{t_s}$ ($0 \leq t_1 < t_2 < \dots < t_s \leq k-1$). Set $A_m = \{a_j : \arg a_j = \theta_{t_m}\}$ ($m = 1, \dots, s$). If there exists an a_{t_m} such that $d_j < d_{t_m}$ for $a_j \in A_m$ ($j \neq t_m$), then every transcendental solution f of

$$f^{(k)} + H_{k-1}f^{(k-1)} + \dots + H_1f' + H_0f = 0 \quad (1.6)$$

is of infinite order.

Furthermore, if $t_1 = 0$, then every solution $f \neq 0$ of (1.6) is of infinite order and $\rho_2(f) = 1$.

In this paper, we will extend and improve Theorem A(i), Theorem B and Theorem C to some higher order linear differential equations. In the following Theorem 1.1, we obtain the more precisely estimation " $\rho_2(f) = n$ " than in the Theorem B. In fact, we will prove:

Theorem 1.1 Let $P_j(z) = \sum_{i=0}^n a_{i,j} z^i$ ($j = 0, \dots, k-1$) be nonconstant polynomials, where $a_{0,j}, \dots, a_{n,j}$ ($j = 0, 1, \dots, k-1$) are complex numbers such that $a_{n,j} a_{n,s} \neq 0$ ($j \neq s$), let $A_j(z) (\neq 0)$ ($j = 0, \dots, k-1$) be entire functions. Suppose that $a_{n,j} = c_j a_{n,s}$ ($0 < c_j < 1$) ($j \neq s$), $\rho(A_j) < n$ ($j = 0, \dots, k-1$). Then every transcendental solution f of

$$f^{(k)} + A_{k-1}(z)e^{P_{k-1}(z)}f^{(k-1)} + \dots + A_s(z)e^{P_s(z)}f^{(s)} + \dots + A_0(z)e^{P_0(z)}f = 0, \quad (1.7)$$

where $k \geq 2$, satisfies $\rho(f) = \infty$ and $\rho_2(f) = n$.

Furthermore, if $\max\{c_1, \dots, c_{s-1}\} < c_0$, then every solution $f(z) \neq 0$ of (1.7) satisfies $\rho(f) = \infty$ and $\rho_2(f) = n$.

Theorem 1.2 Let $P_j(z) = \sum_{i=0}^n a_{i,j} z^i$ ($j = 0, \dots, k-1$) be nonconstant polynomials, where $a_{0,j}, \dots, a_{n,j}$ ($j = 0, 1, \dots, k-1$) are complex numbers such that $a_{n,j} a_{n,s} \neq 0$ ($j \neq s$), let $A_j(z) (\neq 0)$ ($j = 0, \dots, k-1$) be entire functions. Suppose that $\arg a_{n,j} \neq \arg a_{n,s}$ ($j \neq s$), $\rho(A_j) < n$ ($j = 0, \dots, k-1$). Then every transcendental solution f of (1.7) satisfies $\rho(f) = \infty$ and $\rho_2(f) = n$.

Theorem 1.3 Let $P_j(z) = \sum_{i=0}^n a_{i,j} z^i$ ($j = 0, \dots, k-1$) be nonconstant polynomials, where $a_{0,j}, \dots, a_{n,j}$ ($j = 0, 1, \dots, k-1$) are complex numbers. Let $H_j(z) = h_j(z) e^{P_j(z)}$, where $h_j(z)$ ($j = 0, 1, \dots, k-1$) ($k \geq 2$) are entire functions with $\rho(h_j) < n$. Let $a_{n,j} = d_j e^{i\theta_j}$ ($d_j > 0$, $\theta_j \in [0, 2\pi)$). If $h_j \neq 0$, then $a_{n,j} \neq 0$. Suppose that in $\{\theta_j\}$, there are s ($1 \leq s \leq k$) distinct values $\theta_{t_1}, \dots, \theta_{t_s}$ ($0 \leq t_1 < \dots < t_s \leq k-1$). Set $A_m = \{a_{n,j} : \arg a_{n,j} = \theta_{t_m}\}$ ($m = 1, \dots, s$). If there exists an a_{n,t_m} such that $d_j < d_{t_m}$ for $a_{n,j} \in A_m$ ($j \neq t_m$), then every transcendental solution f of

$$f^{(k)} + H_{k-1} f^{(k-1)} + \dots + H_1 f' + H_0 f = 0 \quad (1.8)$$

satisfies $\rho(f) = \infty$. If $t_1 = 0$, then every solution $f \neq 0$ of (1.8) satisfies $\rho(f) = \infty$ and $\rho_2(f) = n$.

2 Lemmas

Our proofs depend mainly upon the following Lemmas.

Lemma 2.1 [5] Let f be a transcendental meromorphic function of finite order ρ , let $\Gamma = \{(k_1, j_1), (k_2, j_2), \dots, (k_m, j_m)\}$ denote a finite set of distinct pairs of integers that satisfy $k_i > j_i \geq 0$ ($i = 1, \dots, m$), and let $\varepsilon > 0$ be a given constant. Then there exists a set $E_0 \subset [0, 2\pi)$ which has linear measure zero, such that if $\psi_0 \in [0, 2\pi) - E_0$, then there is a constant $R_0 = R_0(\psi_0) > 1$ such that for all z satisfying $\arg z = \psi_0$ and $|z| \geq R_0$ and for all $(k, j) \in \Gamma$, we have

$$\left| \frac{f^{(k)}(z)}{f^{(j)}(z)} \right| \leq |z|^{(k-j)(\rho-1+\varepsilon)}. \quad (2.1)$$

Lemma 2.2 [3] Let $P(z) = (\alpha + i\beta) z^n + \dots$ (α, β are real numbers, $|\alpha| + |\beta| \neq 0$) be a polynomial with degree $n \geq 1$, and let $A(z) (\neq 0)$ be an entire function with $\rho(A) < n$. Set $f(z) = A(z) e^{P(z)}$, $z = r e^{i\theta}$, $\delta(P, \theta) = \alpha \cos n\theta - \beta \sin n\theta$. Then for any given $\varepsilon > 0$, there exists a set $E_1 \subset [0, 2\pi)$ which has linear measure zero, such that for any $\theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, where $E_2 =$

$\{\theta \in [0, 2\pi) : \delta(P, \theta) = 0\}$ is a finite set, there is $R_1 > 0$ such that for $|z| = r > R_1$, we have

(i) if $\delta(P, \theta) > 0$, then

$$\exp\{(1 - \varepsilon)\delta(P, \theta)r^n\} \leq |f(re^{i\theta})| \leq \exp\{(1 + \varepsilon)\delta(P, \theta)r^n\}, \quad (2.2)$$

(ii) if $\delta(P, \theta) < 0$, then

$$\exp\{(1 + \varepsilon)\delta(P, \theta)r^n\} \leq |f(re^{i\theta})| \leq \exp\{(1 - \varepsilon)\delta(P, \theta)r^n\}. \quad (2.3)$$

Lemma 2.3 ([10], [7, Lemma 3]) *Let $f(z)$ be an entire function and suppose that $|f^{(k)}(z)|$ is unbounded on some ray $\arg z = \theta$. Then there exists an infinite sequence of points $z_n = r_n e^{i\theta}$ ($n = 1, 2, \dots$), where $r_n \rightarrow +\infty$, such that $f^{(k)}(z_n) \rightarrow \infty$ and*

$$\left| \frac{f^{(j)}(z_n)}{f^{(k)}(z_n)} \right| \leq \frac{1}{(k-j)!} (1 + o(1)) |z_n|^{k-j} \quad (j = 0, \dots, k-1). \quad (2.4)$$

Lemma 2.4 [3] *Let $f(z)$ be an entire function with $\rho(f) = \rho < \infty$. Suppose that there exists a set $E_3 \subset [0, 2\pi)$ that has linear measure zero, such that for any ray $\arg z = \theta_0 \in [0, 2\pi) \setminus E_3$, $|f(re^{i\theta_0})| \leq Mr^k$, where $M = M(\theta_0) > 0$ is a constant and $k(> 0)$ is a constant independent of θ_0 . Then $f(z)$ is a polynomial with $\deg f \leq k$.*

Lemma 2.5 [11, pp. 253-255] *Let $P_0(z) = \sum_{i=0}^n b_i z^i$, 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 ($0 < \varepsilon < \pi/4n$), we introduce $2n$ closed angles*

$$S_j : -\frac{\theta_n}{n} + (2j-1)\frac{\pi}{2n} + \varepsilon \leq \theta \leq -\frac{\theta_n}{n} + (2j+1)\frac{\pi}{2n} - \varepsilon \quad (j = 0, 1, \dots, 2n-1). \quad (2.5)$$

Then there exists a positive number $R_2 = R_2(\varepsilon)$ such that for $|z| = r > R_2$,

$$\operatorname{Re} P_0(z) > \alpha_n r^n (1 - \varepsilon) \sin(n\varepsilon), \quad (2.6)$$

if $z = re^{i\theta} \in S_j$, when j is even; while

$$\operatorname{Re} P_0(z) < -\alpha_n r^n (1 - \varepsilon) \sin(n\varepsilon), \quad (2.7)$$

if $z = re^{i\theta} \in S_j$, when j is odd.

Lemma 2.6 [2] *Let $f(z)$ be an entire function of order $\rho(f) = \alpha < +\infty$. Then for any given $\varepsilon > 0$, there exists a set $E_4 \subset [1, +\infty)$ that has finite linear measure and finite logarithmic measure, such that for all z satisfying $|z| = r \notin [0, 1] \cup E_4$, we have*

$$\exp\{-r^{\alpha+\varepsilon}\} \leq |f(z)| \leq \exp\{r^{\alpha+\varepsilon}\}. \quad (2.8)$$

Lemma 2.7 [5] *Let $f(z)$ be a transcendental meromorphic function, and let $\alpha > 1$ be a given constant. Then there exist a set $E_5 \subset (1, +\infty)$ of finite logarithmic measure and a constant $B > 0$ that depends only on α and (m, n) (m, n positive integers with $m < n$) such that for all z satisfying $|z| = r \notin [0, 1] \cup E_5$, we have*

$$\left| \frac{f^{(n)}(z)}{f^{(m)}(z)} \right| \leq B \left[\frac{T(\alpha r, f)}{r} (\log^\alpha r) \log T(\alpha r, f) \right]^{n-m}. \quad (2.9)$$

Lemma 2.8 [3] *Let $f(z)$ be a transcendental entire function. Then there is a set $E_6 \subset (1, +\infty)$ that has finite logarithmic measure, such that, for all z with $|z| = r \notin [0, 1] \cup E_6$ at which $|f(z)| = M(r, f)$, we have*

$$\left| \frac{f(z)}{f^{(s)}(z)} \right| \leq 2r^s \quad (s \in \mathbf{N}). \quad (2.10)$$

Lemma 2.9 [3] *Let $A_0(z), \dots, A_{k-1}(z)$ be entire functions of finite order. If f is a solution of the equation*

$$f^{(k)} + A_{k-1}(z)f^{(k-1)} + \dots + A_1(z)f' + A_0(z)f = 0, \quad (2.11)$$

then $\rho_2(f) \leq \max\{\rho(A_0), \dots, \rho(A_{k-1})\}$.

Lemma 2.10 [1] *Let $P_j(z) = \sum_{i=0}^n a_{i,j}z^i$ ($j = 0, \dots, k-1$) be nonconstant polynomials where $a_{0,j}, \dots, a_{n,j}$ ($j = 0, 1, \dots, k-1$) are complex numbers such that $a_{n,j}a_{n,0} \neq 0$ ($j = 1, \dots, k-1$), let $A_j(z) (\neq 0)$ ($j = 0, \dots, k-1$) be entire functions. Suppose that $\arg a_{n,j} \neq \arg a_{n,0}$ or $a_{n,j} = c_j a_{n,0}$ ($0 < c_j < 1$) ($j = 1, \dots, k-1$) and $\rho(A_j) < n$ ($j = 0, \dots, k-1$). Then every solution $f(z) \neq 0$ of the equation*

$$f^{(k)} + A_{k-1}(z)e^{P_{k-1}(z)}f^{(k-1)} + \dots + A_1(z)e^{P_1(z)}f' + A_0(z)e^{P_0(z)}f = 0, \quad (2.12)$$

is of infinite order and $\rho_2(f) = n$.

3 Proof of Theorem 1.1

Assume $f(z)$ is a transcendental solution of (1.7), we show that $\rho(f) = \infty$. Suppose that $\rho(f) = \rho < \infty$. Set $c = \max\{c_j : j \neq s\}$, then $0 < c < 1$. By Lemma 2.1, there exists a set $E_0 \subset [0, 2\pi)$ with linear measure zero, for $\theta \in [0, 2\pi) \setminus E_0$ there is a constant $R_0 = R_0(\theta) > 1$ such that for all z satisfying $\arg z = \theta$ and $|z| \geq R_0$, we have

$$\left| \frac{f^{(j)}(z)}{f^{(s)}(z)} \right| \leq |z|^{(j-s)(\rho-1+\varepsilon)} \quad (j = s+1, \dots, k). \quad (3.1)$$

Let $P_s(z) = a_{n,s}z^n + \dots$, ($a_{n,s} = \alpha + i\beta \neq 0$), $\delta(P_s, \theta) = \alpha \cos n\theta - \beta \sin n\theta$. By Lemma 2.2, $A_s \neq 0$ and $\rho(A_j) < n$ ($j = 0, \dots, k-1$) there exists a set $E_1 \subset [0, 2\pi)$ with linear measure zero such that for $\theta \in [0, 2\pi) \setminus (E_0 \cup E_1 \cup E_2)$, where $E_2 = \{\theta \in [0, 2\pi) : \delta(P_s, \theta) = 0\}$, is a finite set, for any given ε ($0 < 3\varepsilon < 1 - c$), we obtain for sufficiently large r :

(i) If $\delta(P_s, \theta) > 0$, then

$$\exp\{(1-\varepsilon)\delta(P_s, \theta)r^n\} \leq \left| A_s(z) e^{P_s(z)} \right| \leq \exp\{(1+\varepsilon)\delta(P_s, \theta)r^n\} \quad (3.2)$$

and

$$\left| A_j(z) e^{P_j(z)} \right| \leq \exp\{(1+\varepsilon)\delta(P_s, \theta)cr^n\} \quad (j \neq s). \quad (3.3)$$

(ii) If $\delta(P_s, \theta) < 0$, then

$$\left| A_s(z) e^{P_s(z)} \right| \leq \exp\{(1-\varepsilon)\delta(P_s, \theta)r^n\}, \quad (3.4)$$

$$\left| A_j(z) e^{P_j(z)} \right| \leq \exp\{(1-\varepsilon)\delta(P_s, \theta)c_jr^n\} \quad (j \neq s). \quad (3.5)$$

For any $\theta \in [0, 2\pi) \setminus (E_0 \cup E_1 \cup E_2)$, then $\delta(P_s, \theta) > 0$ or $\delta(P_s, \theta) < 0$. We divide it into two cases.

Case (i) : $\delta(P_s, \theta) > 0$. Now we prove that $|f^{(s)}(re^{i\theta})|$ is bounded on the ray $\arg z = \theta$. If $|f^{(s)}(re^{i\theta})|$ is unbounded on the ray $\arg z = \theta$, then by Lemma 2.3, there exists an infinite sequence of points $z_q = r_q e^{i\theta}$ ($q = 1, 2, \dots$) such that as $q \rightarrow +\infty$ we have $r_q \rightarrow +\infty$, $f^{(s)}(z_q) \rightarrow \infty$ and

$$\left| \frac{f^{(j)}(z_q)}{f^{(s)}(z_q)} \right| \leq \frac{1}{(s-j)!} (1+o(1)) |z_q|^{s-j} \quad (j = 0, \dots, s-1). \quad (3.6)$$

Substituting (3.1) – (3.3) and (3.6) into (1.7), we obtain

$$\exp\{(1-\varepsilon)\delta(P_s, \theta)r_q^n\} \leq \left| A_s(z_q) e^{P_s(z_q)} \right|$$

$$\begin{aligned}
&\leq \left| \frac{f^{(k)}(z_q)}{f^{(s)}(z_q)} \right| + \dots + \left| A_{s+1}(z_q) e^{P_{s+1}(z_q)} \frac{f^{(s+1)}(z_q)}{f^{(s)}(z_q)} \right| \\
&+ \left| A_{s-1}(z_q) e^{P_{s-1}(z_q)} \frac{f^{(s-1)}(z_q)}{f^{(s)}(z_q)} \right| + \dots + \left| A_0(z_q) e^{P_0(z_q)} \frac{f(z_q)}{f^{(s)}(z_q)} \right| \\
&\leq d_1 \exp \{ (1 + \varepsilon) \delta(P_s, \theta) c r_q^n \} |z_q|^{d_2}, \tag{3.7}
\end{aligned}$$

where $(d_1 > 0, d_2 > 0)$ are some constants. By (3.7), we obtain

$$\exp \left\{ \frac{1}{3} (1 - c) \delta(P_s, \theta) r_q^n \right\} \leq d_1 r_q^{d_2}. \tag{3.8}$$

This is a contradiction. Hence $|f^{(s)}(re^{i\theta})| \leq M$ on $\arg z = \theta$. By s -fold iterated integration along the line segment $[0, z]$, we obtain

$$|f(re^{i\theta})| \leq |f(0)| + |f'(0)| \frac{r}{1!} + |f''(0)| \frac{r^2}{2!} + \dots + M \frac{r^s}{s!}, \tag{3.9}$$

on the ray $\arg z = \theta$.

Case (ii) : $\delta(P_s, \theta) < 0$. By (1.7), we get

$$\begin{aligned}
-1 &= A_{k-1}(z) e^{P_{k-1}(z)} \frac{f^{(k-1)}(z)}{f^{(k)}(z)} + \dots + A_s(z) e^{P_s(z)} \frac{f^{(s)}(z)}{f^{(k)}(z)} \\
&+ \dots + A_0(z) e^{P_0(z)} \frac{f(z)}{f^{(k)}(z)}. \tag{3.10}
\end{aligned}$$

Now we prove that $|f^{(k)}(re^{i\theta})|$ is bounded on the ray $\arg z = \theta$. If $|f^{(k)}(re^{i\theta})|$ is unbounded on the ray $\arg z = \theta$, then by Lemma 2.3, there exists an infinite sequence of points $z_q = r_q e^{i\theta}$ ($q = 1, 2, \dots$) such that as $q \rightarrow +\infty$ we have $r_q \rightarrow +\infty$, $f^{(k)}(z_q) \rightarrow \infty$ and

$$\left| \frac{f^{(j)}(z_q)}{f^{(k)}(z_q)} \right| \leq \frac{1}{(k-j)!} (1 + o(1)) |z_q|^{k-j} \quad (j = 0, \dots, k-1). \tag{3.11}$$

By (3.4) and (3.11), we have as $q \rightarrow +\infty$

$$\begin{aligned}
&\left| A_s(z_q) e^{P_s(z_q)} \frac{f^{(s)}(z_q)}{f^{(k)}(z_q)} \right| \\
&\leq \frac{1}{(k-s)!} (1 + o(1)) \exp \{ (1 - \varepsilon) \delta(P_s, \theta) r_q^n \} r_q^{k-s} \rightarrow 0. \tag{3.12}
\end{aligned}$$

By (3.5), (3.11) and $c_j > 0$, we have as $q \rightarrow +\infty$

$$\begin{aligned} & \left| A_j(z_q) e^{P_j(z_q)} \frac{f^{(j)}(z_q)}{f^{(k)}(z_q)} \right| \\ & \leq \frac{1}{(k-j)!} (1+o(1)) \exp\{(1-\varepsilon)\delta(P_s, \theta) c_j r_q^n\} r_q^{k-j} \rightarrow 0 \quad (j \neq s). \end{aligned} \quad (3.13)$$

Substituting (3.12) and (3.13) into (3.10), we obtain as $q \rightarrow +\infty$

$$1 \leq 0. \quad (3.14)$$

This is a contradiction. Hence $|f^{(k)}(re^{i\theta})| \leq M_1$ on $\arg z = \theta$. Therefore,

$$|f(re^{i\theta})| \leq |f(0)| + |f'(0)| \frac{r}{1!} + |f''(0)| \frac{r^2}{2!} + \dots + M_1 \frac{r^k}{k!} \quad (3.15)$$

holds on $\arg z = \theta$. By Lemma 2.4, combining (3.9) and (3.15) and the fact that $E_0 \cup E_1 \cup E_2$ has linear measure zero, we know that $f(z)$ is a polynomial which contradicts our assumption, therefore $\rho(f) = \infty$.

Assume $\max\{c_1, \dots, c_{s-1}\} < c_0$ and $f(z)$ is a polynomial solution of (1.7) that the degree of $f(z)$, $\deg f(z) = m$. If $m \geq s$, then we take $\theta \in [0, 2\pi) \setminus (E_0 \cup E_1 \cup E_2)$ satisfying $\delta(P_s, \theta) > 0$. For any given

$$\varepsilon_1 \left(0 < 3\varepsilon_1 < \min\{1-c, c_0-c'\} \right) \quad (c' = \max\{c_1, \dots, c_{s-1}\} < c_0).$$

By (1.7) and Lemma 2.2, we have

$$\begin{aligned} \exp\{(1-\varepsilon_1)\delta(P_s, \theta) r^n\} d_3 r^{m-s} & \leq \left| A_s(re^{i\theta}) e^{P_s(re^{i\theta})} f^{(s)}(re^{i\theta}) \right| \\ & \leq \sum_{j \neq s} \left| A_j(re^{i\theta}) e^{P_j(re^{i\theta})} f^{(j)}(re^{i\theta}) \right| \\ & \leq d_4 r^m \exp\{(1+\varepsilon_1)\delta(P_s, \theta) cr^n\}, \end{aligned} \quad (3.16)$$

where $(d_3 > 0, d_4 > 0)$ are some constants. By (3.16), we get

$$\exp\left\{\frac{1}{3}(1-c)\delta(P_s, \theta) r^n\right\} \leq \frac{d_4}{d_3} r^s. \quad (3.17)$$

Hence, (3.17) is a contradiction. If $m < s$ taking θ as above, by (1.7) and Lemma 2.2, we have

$$\exp\{(1-\varepsilon_1)\delta(P_s, \theta) c_0 r^n\} d_5 r^{s-1} \leq \left| A_0(re^{i\theta}) e^{P_0(re^{i\theta})} f(re^{i\theta}) \right|$$

$$\begin{aligned} &\leq \sum_{j=1}^{s-1} \left| A_j (re^{i\theta}) e^{P_j(re^{i\theta})} f^{(j)}(re^{i\theta}) \right| \\ &\leq d_6 r^{s-2} \exp \left\{ (1 + \varepsilon_1) \delta(P_s, \theta) c' r^n \right\} \end{aligned}$$

and

$$\exp \left\{ \frac{1}{3} (c_0 - c') \delta(P_s, \theta) r^n \right\} \leq \frac{d_6}{d_5 r}, \quad (3.18)$$

where $(d_5 > 0, d_6 > 0)$ are some constants. This is a contradiction. Therefore, when $\max \{c_1, \dots, c_{s-1}\} < c_0$, every solution $f \neq 0$ of (1.7) has infinite order.

Now we prove that $\rho_2(f) = n$. Put $c = \max \{c_j : j \neq s\}$, then $0 < c < 1$. Since $\deg P_s > \deg (P_j - c_j P_s)$ ($j \neq s$), by Lemma 2.5, there exist real numbers $b > 0, \lambda, R_2$ and $\theta_1 < \theta_2$ such that for all $r \geq R_2$ and $\theta_1 \leq \theta \leq \theta_2$, we have

$$Re P_s(re^{i\theta}) > br^n, \quad Re (P_j(re^{i\theta}) - c_j P_s(re^{i\theta})) < \lambda \quad (j \neq s). \quad (3.19)$$

$$\begin{aligned} Re (P_j(re^{i\theta}) - c P_s(re^{i\theta})) &= Re (P_j(re^{i\theta}) - c_j P_s(re^{i\theta})) \\ &\quad + (c_j - c) Re P_s(re^{i\theta}) < \lambda \quad (j \neq s). \end{aligned} \quad (3.20)$$

Let $\max \{\rho(A_j) \mid (j = 0, \dots, k-1)\} = \beta < n$. Then by Lemma 2.6, there exists a set $E_3 \subset [1, +\infty)$ that has finite linear measure and finite logarithmic measure, such that for all z satisfying $|z| = r \notin [0, 1] \cup E_3$, for any given ε ($0 < \varepsilon < n - \beta$), we have

$$\exp \{-r^{\beta+\varepsilon}\} \leq |A_j(z)| \leq \exp \{r^{\beta+\varepsilon}\} \quad (j = 0, \dots, k-1). \quad (3.21)$$

By Lemma 2.7, there is a set $E_4 \subset (1, +\infty)$ with finite logarithmic measure such that, for all z satisfying $|z| = r \notin [0, 1] \cup E_4$, we have

$$\left| \frac{f^{(j)}(z)}{f^{(s)}(z)} \right| \leq Br [T(2r, f)]^{j-s+1} \quad (j = s+1, \dots, k) \quad (3.22)$$

and

$$\left| \frac{f^{(j)}(z)}{f(z)} \right| \leq Br [T(2r, f)]^{j+1} \quad (j = 1, \dots, s-1). \quad (3.23)$$

It follows from (1.7) that

$$\left| A_s(z) e^{(1-c)P_s(z)} \right| \leq \left| e^{-cP_s(z)} \right| \left| \frac{f^{(k)}(z)}{f^{(s)}(z)} \right| + \left| A_{k-1}(z) e^{P_{k-1}(z) - cP_s(z)} \right| \left| \frac{f^{(k-1)}(z)}{f^{(s)}(z)} \right|$$

$$\begin{aligned}
& + \dots + \left| A_{s+1}(z) e^{P_{s+1}(z) - cP_s(z)} \right| \left| \frac{f^{(s+1)}(z)}{f^{(s)}(z)} \right| + \left| A_{s-1}(z) e^{P_{s-1}(z) - cP_s(z)} \right| \left| \frac{f^{(s-1)}(z)}{f^{(s)}(z)} \right| \\
& + \dots + \left| A_1(z) e^{P_1(z) - cP_s(z)} \right| \left| \frac{f'(z)}{f^{(s)}(z)} \right| + \left| A_0(z) e^{P_0(z) - cP_s(z)} \right| \left| \frac{f(z)}{f^{(s)}(z)} \right| \\
& = \left| e^{-cP_s(z)} \right| \left| \frac{f^{(k)}(z)}{f^{(s)}(z)} \right| + \left| A_{k-1}(z) e^{P_{k-1}(z) - cP_s(z)} \right| \left| \frac{f^{(k-1)}(z)}{f^{(s)}(z)} \right| + \dots \\
& \quad + \left| A_{s+1}(z) e^{P_{s+1}(z) - cP_s(z)} \right| \left| \frac{f^{(s+1)}(z)}{f^{(s)}(z)} \right| \\
& \quad + \left| \frac{f(z)}{f^{(s)}(z)} \right| \left[\left| A_{s-1}(z) e^{P_{s-1}(z) - cP_s(z)} \right| \left| \frac{f^{(s-1)}(z)}{f(z)} \right| \right. \\
& \quad \left. + \dots + \left| A_1(z) e^{P_1(z) - cP_s(z)} \right| \left| \frac{f'(z)}{f(z)} \right| + \left| A_0(z) e^{P_0(z) - cP_s(z)} \right| \right]. \quad (3.24)
\end{aligned}$$

By Lemma 2.8, there is a set $E_5 \subset (1, +\infty)$ that has finite logarithmic measure such that, for all z with $|z| = r \notin [0, 1] \cup E_5$ at which $|f(z)| = M(r, f)$, we have

$$\left| \frac{f(z)}{f^{(s)}(z)} \right| \leq 2r^s \quad (s \in \mathbf{N}). \quad (3.25)$$

Hence by (3.19) – (3.25), we get for all z with $|z| = r \notin [0, 1] \cup E_3 \cup E_4 \cup E_5$, $r \geq R_2$, $\theta_1 \leq \theta \leq \theta_2$ at which $|f(z)| = M(r, f)$

$$\begin{aligned}
& \exp\{-r^{\beta+\varepsilon}\} \exp\{(1-c)br^n\} \\
& \leq [\exp\{-cbr^n\} + (k-s-1) \exp\{r^{\beta+\varepsilon}\} \exp\{\lambda\}] Br [T(2r, f)]^{k-s+1} \\
& \quad + 2sr^s \exp\{\lambda\} \exp\{r^{\beta+\varepsilon}\} Br [T(2r, f)]^s \\
& \leq M_1 r^{s+1} \exp\{r^{\beta+\varepsilon}\} [T(2r, f)]^k,
\end{aligned}$$

where $M_1 > 0$ is a constant. Thus $n > \beta + \varepsilon$ implies $\rho_2(f) \geq n$. By Lemma 2.9, we have $\rho_2(f) = n$.

4 Proof of Theorem 1.2

Assume $f(z)$ is a transcendental solution of (1.7). Then it follows from Lemma 2.5 that there exists real number $\alpha > 0$, R_3 and $\theta_3 < \theta_4$, such that, for all $r \geq R_3$ and $\theta_3 \leq \theta \leq \theta_4$, we have

$$\operatorname{Re} P_j (r e^{i\theta}) < 0 \quad (j \neq s) \quad \text{and} \quad \operatorname{Re} P_s (r e^{i\theta}) > \alpha r^n. \quad (4.1)$$

We have from (1.7)

$$\begin{aligned} \left| A_s(z) e^{P_s(z)} \right| &\leq \left| \frac{f^{(k)}(z)}{f^{(s)}(z)} \right| + \left| A_{k-1}(z) e^{P_{k-1}(z)} \right| \left| \frac{f^{(k-1)}(z)}{f^{(s)}(z)} \right| + \dots \\ &+ \left| A_{s+1}(z) e^{P_{s+1}(z)} \right| \left| \frac{f^{(s+1)}(z)}{f^{(s)}(z)} \right| + \left| A_{s-1}(z) e^{P_{s-1}(z)} \right| \left| \frac{f^{(s-1)}(z)}{f^{(s)}(z)} \right| \\ &+ \dots + \left| A_1(z) e^{P_1(z)} \right| \left| \frac{f'(z)}{f^{(s)}(z)} \right| + \left| A_0(z) e^{P_0(z)} \right| \left| \frac{f(z)}{f^{(s)}(z)} \right| \\ &= \left| \frac{f^{(k)}(z)}{f^{(s)}(z)} \right| + \left| A_{k-1}(z) e^{P_{k-1}(z)} \right| \left| \frac{f^{(k-1)}(z)}{f^{(s)}(z)} \right| + \dots \\ &+ \left| A_{s+1}(z) e^{P_{s+1}(z)} \right| \left| \frac{f^{(s+1)}(z)}{f^{(s)}(z)} \right| + \left| \frac{f(z)}{f^{(s)}(z)} \right| \left[\left| A_{s-1}(z) e^{P_{s-1}(z)} \right| \left| \frac{f^{(s-1)}(z)}{f(z)} \right| \right. \\ &\quad \left. + \dots + \left| A_1(z) e^{P_1(z)} \right| \left| \frac{f'(z)}{f(z)} \right| + \left| A_0(z) e^{P_0(z)} \right| \right]. \quad (4.2) \end{aligned}$$

Hence by (3.21) – (3.23), (3.25) and (4.1) – (4.2), we get for all z with $|z| = r \notin [0, 1] \cup E_3 \cup E_4 \cup E_5$, $r \geq R_3$, $\theta_3 \leq \theta \leq \theta_4$ at which $|f(z)| = M(r, f)$

$$\begin{aligned} \exp \{-r^{\beta+\varepsilon}\} \exp \{\alpha r^n\} &\leq (1 + (k - s - 1) \exp \{r^{\beta+\varepsilon}\}) Br [T(2r, f)]^{k-s+1} \\ &\quad + 2sr^s \exp \{r^{\beta+\varepsilon}\} Br [T(2r, f)]^s \\ &\leq Mr^{s+1} \exp \{r^{\beta+\varepsilon}\} [T(2r, f)]^k, \quad (4.3) \end{aligned}$$

where $M > 0$ is a constant. Thus $n > \beta + \varepsilon$ implies that $\rho(f) = \infty$ and $\rho_2(f) \geq n$. By Lemma 2.9, we have $\rho_2(f) = n$.

5 Proof of Theorem 1.3

Assume that $f(z)$ is a transcendental entire solution of (1.8) with $\rho(f) = \rho < \infty$. Set

$$E = \{\theta \in [0, 2\pi) : \cos(n\theta + \theta_{t_m}) = 0$$

$$\text{or } d_{t_m} \cos(n\theta + \theta_{t_m}) = d_{t_l} \cos(n\theta + \theta_{t_l}) \ (m \geq 0, l \leq s, m \neq l)\}.$$

Then, E is clearly a finite set. If $H_j \neq 0$ ($j = 0, \dots, k-1$) then by Lemma 2.2, there exists a set $E_1 \subset [0, 2\pi)$ with linear measure zero such that, for any $\theta \in [0, 2\pi) \setminus (E \cup E_1)$ there exists $R > 0$, and when $|z| = r > R$, we have:

(i) if $\cos(n\theta + \theta_j) > 0$, then

$$\exp\{(1 - \varepsilon) d_j r^n \cos(n\theta + \theta_j)\} \leq |H_j(re^{i\theta})| \leq \exp\{(1 + \varepsilon) d_j r^n \cos(n\theta + \theta_j)\}; \quad (5.1)$$

(ii) if $\cos(n\theta + \theta_j) < 0$, then

$$\exp\{(1 + \varepsilon) d_j r^n \cos(n\theta + \theta_j)\} \leq |H_j(re^{i\theta})| \leq \exp\{(1 - \varepsilon) d_j r^n \cos(n\theta + \theta_j)\}. \quad (5.2)$$

Now, by Lemma 2.1 and $\rho(f) < \infty$ there exists a set $E_2 \subset [0, 2\pi)$ with linear measure zero such that for all z satisfying $\arg z = \theta \notin E_2$ and $|z| = r$ sufficiently large and for $d > j$ ($j, d \in \{0, \dots, k-1\}$)

$$\left| \frac{f^{(d)}(z)}{f^{(j)}(z)} \right| \leq |z|^{M'} \quad (M' > 0). \quad (5.3)$$

For any $\theta \in [0, 2\pi) \setminus (E \cup E_1 \cup E_2)$, set $\delta'_m = d_{t_m} \cos(n\theta + \theta_{t_m})$. Then $\delta'_m \neq \delta'_l$ ($m \neq l$) and $\delta'_m \neq 0$ by $\theta \notin E$ and $a_{n,j} \neq 0$. Set $\delta' = \max\{\delta'_m : m = 1, \dots, s\}$.

Then there exists $\delta'_l = \delta'$ ($l \in \{1, \dots, s\}$) and $\delta' > \delta'_m$ ($m \in \{1, \dots, s\} \setminus \{l\}$). We consider the following two cases:

Case 1: $\delta' > 0$. Set $\delta'' = \max\{0, d_j \cos(n\theta + \theta_j) : \{0 \leq j \leq k-1\} \cap \{j \neq t_l\}\}$.

Then $\delta'' < \delta'$. For any given ε ($0 < \varepsilon < \frac{\delta' - \delta''}{3\delta'}$), by (5.1) there exists an $R_1 > 0$, such that as $r > R_1$

$$|H_{t_l}(re^{i\theta})| \geq \exp\{(1 - \varepsilon) \delta' r^n\}. \quad (5.4)$$

And for $j \neq t_l$, if $\cos(n\theta + \theta_j) > 0$, then by (5.1) there exists an $R_2 > 0$, such that for $r > R_2$, we have

$$|H_j(re^{i\theta})| \leq \exp\{(1 + \varepsilon) d_j r^n \cos(n\theta + \theta_j)\}$$

$$\leq \exp \left\{ (1 + \varepsilon) \delta'' r^n \right\} \leq \exp \left\{ (1 - 2\varepsilon) \delta' r^n \right\}. \quad (5.5)$$

If $\cos(n\theta + \theta_j) < 0$, then by (5.2) there exists a $R_3 > 0$, as $r > R_3$, we have

$$|H_j(re^{i\theta})| \leq \exp \left\{ (1 - \varepsilon) d_j r^n \cos(n\theta + \theta_j) r^n \right\} < 1. \quad (5.6)$$

Now we prove that $|f^{(t_l)}(re^{i\theta})|$ is bounded on the ray $\arg z = \theta \in [0, 2\pi) \setminus (E \cup E_1 \cup E_2)$. If $|f^{(t_l)}(re^{i\theta})|$ is unbounded on $\arg z = \theta$ then by Lemma 2.3 there exists an infinite sequence of points $z_q = r_q e^{i\theta}$ ($q = 1, 2, \dots$), $r_q \rightarrow +\infty$ such that $f^{(t_l)}(z_q) \rightarrow \infty$, and

$$\left| \frac{f^{(j)}(z_q)}{f^{(t_l)}(z_q)} \right| \leq \frac{1}{(t_l - j)!} |z_q|^{t_l - j} (1 + o(1)) \quad (j = 0, \dots, t_l - 1). \quad (5.7)$$

Then by (5.3), we have

$$\left| \frac{f^{(d)}(z_q)}{f^{(t_l)}(z_q)} \right| \leq |z_q|^{M'} \quad (d = t_l + 1, \dots, k). \quad (5.8)$$

By (1.8) and (5.4) – (5.8), we obtain that

$$\begin{aligned} & \exp \left\{ (1 - \varepsilon) \delta' r_q^n \right\} \leq |H_{t_l}(z_q)| \\ & \leq \left| \frac{f^{(k)}(z_q)}{f^{(t_l)}(z_q)} \right| + \left| H_{k-1}(z_q) \frac{f^{(k-1)}(z_q)}{f^{(t_l)}(z_q)} \right| + \dots + \left| H_{t_l+1}(z_q) \frac{f^{(t_l+1)}(z_q)}{f^{(t_l)}(z_q)} \right| \\ & \quad + \left| H_{t_l-1}(z_q) \frac{f^{(t_l-1)}(z_q)}{f^{(t_l)}(z_q)} \right| + \dots + \left| H_0(z_q) \frac{f(z_q)}{f^{(t_l)}(z_q)} \right| \\ & \leq k \exp \left\{ (1 - 2\varepsilon) \delta' r_q^n \right\} |z_q|^{M''} \quad (M'' > 0). \end{aligned}$$

This is a contradiction. Hence on $\arg z = \theta$, we have $|f^{(t_l)}(re^{i\theta})| \leq M$. By using the same argument as in the proof of Theorem 1.1, we obtain

$$|f(re^{i\theta})| \leq |f(0)| + |f'(0)| \frac{r}{1!} + |f''(0)| \frac{r^2}{2!} + \dots + M \frac{r^{t_l}}{t_l!}. \quad (5.9)$$

Case 2: $\delta' < 0$. Then $d_j \cos(n\theta + \theta_j) \leq \delta' < 0$, for all $H_j \neq 0$. By (5.2), there exists an $R_4 > 0$, as $r > R_4$, we have

$$|H_j(re^{i\theta})| \leq \exp \left\{ (1 - \varepsilon) d_j r^n \cos(n\theta + \theta_j) \right\} \leq \exp \left\{ (1 - \varepsilon) \delta' r^n \right\}. \quad (5.10)$$

Now we prove that $|f^{(k)}(re^{i\theta})|$ is bounded on the ray $\arg z = \theta \in [0, 2\pi) \setminus (E \cup E_1 \cup E_2)$. If $|f^{(k)}(re^{i\theta})|$ is unbounded on $\arg z = \theta$, then by Lemma 2.3 there exists an infinite sequence of points $z_q = r_q e^{i\theta}$ ($q = 1, 2, \dots$), $r_q \rightarrow +\infty$ such that $f^{(k)}(z_q) \rightarrow \infty$, and

$$\left| \frac{f^{(j)}(z_q)}{f^{(k)}(z_q)} \right| \leq \frac{1}{(k-j)!} |z_q|^{k-j} (1 + o(1)) \quad (j = 0, \dots, k-1). \quad (5.11)$$

By (1.8) and (5.10), (5.11) we have

$$\begin{aligned} 1 &\leq \left| H_{k-1}(z_q) \frac{f^{(k-1)}(z_q)}{f^{(k)}(z_q)} \right| + \dots + \left| H_0(z_q) \frac{f(z_q)}{f^{(k)}(z_q)} \right| \\ &\leq \exp \left\{ (1 - \varepsilon) \delta' r_q^n \right\} (1 + o(1)) |z_q|^k \rightarrow 0 \quad (q \rightarrow +\infty). \end{aligned}$$

This is a contradiction. Hence on $\arg z = \theta$, we have $|f^{(k)}(re^{i\theta})| \leq M_1$. Therefore,

$$|f(re^{i\theta})| \leq |f(0)| + |f'(0)| \frac{r}{1!} + |f''(0)| \frac{r^2}{2!} + \dots + M_1 \frac{r^k}{k!}. \quad (5.12)$$

Combining the above two cases, by (5.9) and (5.12), we see that

$$|f(re^{i\theta})| \leq M_2 r^k \quad (M_2 > 0),$$

holds on $\arg z = \theta \in [0, 2\pi) \setminus (E \cup E_1 \cup E_2)$. Since $E \cup E_1 \cup E_2$ is a set with linear measure zero and by Lemma 2.4, we see that $f(z)$ is a polynomial. This contradicts our assumption. Therefore $\rho(f) = \infty$. If $t_1 = 0$, then the additional hypotheses of Lemma 2.10 are also satisfied. Hence, every solution $f \not\equiv 0$ of (1.8) satisfies $\rho_2(f) = n$.

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