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# ON THE MEROMORPHIC SOLUTIONS OF A CERTAIN TYPE OF NONLINEAR DIFFERENCE-DIFFERENTIAL EQUATION

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Abstract. The main objective of this paper is to give the specific forms of the meromorphic solutions of the nonlinear difference-differential equation

$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)},$$

where  $P_d(z, f)$  is a difference-differential polynomial in f(z) of degree  $d \leq n-1$  with small functions of f(z) as its coefficients,  $p_1$ ,  $p_2$  are nonzero rational functions and  $\alpha_1$ ,  $\alpha_2$  are non-constant polynomials. More precisely, we find out the conditions for ensuring the existence of meromorphic solutions of the above equation.

 $Keywords\colon$ nonlinear differential equation; differential polynomial; Nevanlinna's value distribution theory

MSC 2020: 34M05, 30D35, 33E30, 30D30

#### 1. INTRODUCTION, DEFINITIONS AND RESULTS

In the paper, a meromorphic function means a function meromorphic in the open complex plane  $\mathbb{C}$ . We use the standard notations of Nevanlinna theory, e.g., N(r, f), m(r, f), T(r, f), N(r, a; f),  $\overline{N}(r, a; f)$ , m(r, a; f), etc. (see [2]). We denote by S(r, f)a quantity, not necessarily the same at each of its occurrence, that satisfies the condition  $S(r, f) = o\{T(r, f)\}$  as  $r \to \infty$  except possibly a set of finite linear measure.

A meromorphic function a = a(z) is called a small function of a meromorphic function f if T(r, a) = S(r, f). Let us denote by S(f) the class of all small functions of f. Clearly  $\mathbb{C} \subset S(f)$  and if f is a transcendental function, then every rational function is a member of S(f).

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The order and hyper-order of a meromorphic function f(z) are denoted and defined by

$$\varrho(f) = \limsup_{r \to \infty} \frac{\log T(r, f)}{\log r} \quad \text{and} \quad \varrho_2(f) = \limsup_{r \to \infty} \frac{\log \log T(r, f)}{\log r}$$

respectively. It is clear that if  $\rho(f) < \infty$ , then  $\rho_2(f) = 0$ .

Let  $k \in \mathbb{N}$  and  $a \in \mathbb{C} \cup \{\infty\}$ . We use the notations  $N_k(r, a; f)$  and  $N_{(k+1}(r, a; f)$  to denote the counting function of *a*-points of *f* with multiplicity not greater than *k* and the counting function of *a*-points of *f* with multiplicity greater than *k*, respectively. Similarly,  $\overline{N}_k(r, a; f)$  and  $\overline{N}_{(k+1)}(r, a; f)$  are their reduced functions, respectively.

By a differential polynomial  $P_d(z, f)$  in f(z) of degree d, we mean a polynomial in f(z) and its derivatives of a total degree at most d with small functions of f(z)as coefficients. When the coefficients are polynomials, we call  $P_d(z, f)$  an algebraic differential polynomial.

By a difference-differential polynomial  $P_d(z, f)$  in f(z) of degree d, we mean a polynomial in f(z), its shifts and their derivatives of a total degree at most d with small functions of f(z) as coefficients.

It is always an interesting and quite difficult problem to prove the existence of the entire or meromorphic solutions f(z) of a given differential equation and to find out the solutions if they exist. A special type of nonlinear differential equation

$$f^n(z) + P_d(z, f) = h(z),$$

where h(z) is a given entire or meromorphic function and  $P_d(z, f)$  is a differential polynomial in f(z) of degree d, has become a matter of increasing interest among the researchers.

It is easy to show that the function  $f_1(z) = \sin z$  is a solution of the nonlinear differential equation  $4f^3(z) + 3f''(z) = -\sin 3z$ . In [3], it was proved that  $f_2(z) = -\frac{\sqrt{3}}{2}\cos z - \frac{1}{2}\sin z$  is also a solution of this equation. In 2004, Yang and Li (see [10]) proved that this equation admits exactly three entire solutions, namely  $f_1(z)$ ,  $f_2(z)$  and  $f_3(z) = \frac{\sqrt{3}}{2}\cos z - \frac{1}{2}\sin z$ . Since the function  $-\sin 3z$  is a linear combination of  $e^{i3z}$  and  $e^{-i3z}$ , so it is interesting to find all entire solutions of the general equation

(1.1) 
$$f^{n}(z) + P_{d}(z, f) = p_{1} e^{\lambda z} + p_{2} e^{-\lambda z},$$

where  $p_1$ ,  $p_2$  and  $\lambda$  are nonzero constants and  $P_d(z, f)$  denotes a differential polynomial in f(z) of degree  $d \leq n-1$ .

In 2004, Yang and Li (see [10]) answered the above question partially and obtained the following result.

**Theorem A** ([10]). Let  $n \in \mathbb{N} \setminus \{1, 2\}$ ,  $P_d(z, f)$  be a differential polynomial in f of degree  $d \leq n-3$ ,  $b \in S(f)$  and  $\lambda$ ,  $p_1$ ,  $p_2$  be three nonzero constants. Then the differential equation

$$f^{n}(z) + P_{d}(z, f) = b(z)(p_{1}e^{\lambda z} + p_{2}e^{-\lambda z})$$

has no transcendental entire solution f(z).

In 2006, Li and Yang (see [6]) derived similar conclusion when the term on the right-hand side of equation (1.1) was replaced by  $p_1(z)e^{\alpha_1 z} + p_2(z)e^{\alpha_2 z}$ , where  $p_1(z)$ ,  $p_2(z)$  are nonzero polynomials,  $\alpha_1$ ,  $\alpha_2$  are two constants with  $\alpha_1/\alpha_2 \notin \mathbb{Q}$ , and presented their result as follows.

**Theorem B** ([6]). Let  $n \in \mathbb{N} \setminus \{1, 2, 3\}$  and  $P_d(z, f)$  denote an algebraic differential polynomial in f(z) of degree  $d \leq n-3$ . Let  $p_1(z)$ ,  $p_2(z)$  be two nonzero polynomials,  $\alpha_1$  and  $\alpha_2$  be two nonzero constants with  $\alpha_1/\alpha_2 \notin \mathbb{Q}$ . Then the differential equation

$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}z} + p_{2}(z)e^{\alpha_{2}z}$$

has no transcendental entire solutions.

In 2011, Li derived the possible forms of solutions of equation (1.1) when  $d \leq n-2$ , and obtained the following result (see [5]).

**Theorem C** ([5]). Let  $n \in \mathbb{N} \setminus \{1\}$ ,  $P_d(z, f)$  be a differential polynomial in f(z) of degree  $d \leq n-2$  and  $p_1$ ,  $p_2$ ,  $\alpha_1$ ,  $\alpha_2$  be nonzero constants and  $\alpha_1 \neq \alpha_2$ . If f(z) is a transcendental meromorphic solution of the equation

$$f^{n}(z) + P_{d}(z, f) = p_{1}e^{\alpha_{1}z} + p_{2}e^{\alpha_{2}z}$$

satisfying  $N(r, \infty; f) = S(r, f)$ , then one of the following holds:

(i)  $f(z) = c_0(z) + c_1 e^{\alpha_1/nz}$ , (ii)  $f(z) = c_0(z) + c_2 e^{\alpha_2/nz}$ , (iii)  $f(z) = c_1 e^{\alpha_1/nz} + c_2 e^{\alpha_2/nz}$  and  $\alpha_1 + \alpha_2 = 0$ , where  $c_0 \in S(f)$  and  $c_1, c_2 \in \mathbb{C} \setminus \{0\}$  such that  $c_i^n = p_i, i = 1, 2$ .

In 2013, Liao, Yang and Zhang (see [7]) extended the above results by considering that h(z) is a meromorphic function of integer order and improved the results of Theorems B and C. Actually, they obtained the following result.

**Theorem D** ([7]). Let  $n \in \mathbb{N} \setminus \{1, 2\}$  and  $P_d(z, f)$  be a differential polynomial in f(z) of degree d with rational functions as its coefficients. Suppose that  $p_1$ ,  $p_2$  are nonzero rational functions and  $\alpha_1$ ,  $\alpha_2$  are polynomials. If  $d \leq n - 2$ , the differential equation

$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)}$$

admits a meromorphic function f(z) with finitely many poles. Then  $\alpha'_1/\alpha'_2$  is a rational number. Furthermore, only one of the following four cases holds:

- (1)  $f(z) = q(z)e^{p(z)}$  and  $\alpha'_1(z)/\alpha'_2(z) = 1$ , where q(z) is a nonzero rational function and p(z) is a polynomial with  $np'(z) = \alpha'_1(z) = \alpha'_2(z)$ ;
- (2)  $f(z) = q(z)e^{p(z)}$  and either  $\alpha'_1(z)/\alpha'_2(z) = k/n$  or  $\alpha'_1(z)/\alpha'_2(z) = n/k$ , where q(z) is a nonzero rational function,  $k \in \mathbb{N}$  with  $1 \leq k \leq d$  and p(z) is a polynomial with  $np'(z) = \alpha'_1(z)$  or  $np'(z) = \alpha'_2(z)$ ;
- (3) f(z) satisfies the first order linear differential equation f'(z) = n<sup>-1</sup>(p'\_2(z)/p\_2(z) + α'\_2(z))f(z) + ψ(z) and α'\_1(z)/α'\_2(z) = (n-1)/n or f(z) satisfies the first order linear differential equation f'(z) = n<sup>-1</sup>(p'\_1(z)/p\_1(z) + α'\_1(z))f(z) + ψ(z) and α'\_1(z)/α'\_2(z) = n/(n-1), where ψ(z) is a rational function;
- (4)  $f(z) = \gamma_1(z)e^{\beta_1(z)} + \gamma_2(z)e^{-\beta_1(z)}$  and  $\alpha'_1(z)/\alpha'_2(z) = -1$ , where  $\gamma_1(z), \gamma_2(z)$  are nonzero rational functions and  $\beta_1(z)$  is a polynomial with  $n\beta'_1(z) = \alpha'_1(z)$  or  $n\beta'_1(z) = \alpha'_2(z)$ .

Now it is interesting to find out all the meromorphic solutions of the following nonlinear differential-difference equation:

(1.2) 
$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)},$$

where  $P_d(z, f)$  is a differential-difference polynomial in f(z) of degree  $d \leq n-1$  with small functions of f(z) as its coefficients,  $p_1(z)$ ,  $p_2(z)$  are nonzero rational functions and  $\alpha_1(z)$ ,  $\alpha_2(z)$  are non-constant polynomials.

In 2018, Lü, Wu, Wang and Yang (see [8]) derived the possible forms of the solutions of equation (1.2) when n = 3, d = 1, and obtained the following result.

**Theorem E** ([8]). Let  $P_d(z, f)$  denote a difference-differential polynomial in f(z)of degree one with small functions as its coefficients such that  $P_d(z, 0) \equiv 0$  and let  $p_1, p_2, \alpha_1, \alpha_2$  be nonzero constants such that  $\alpha_1 \neq \alpha_2$ . If f(z) is an entire solution with  $g_2(f) < 1$  to equation

$$f^{3}(z) + P_{d}(z, f) = p_{1}e^{\alpha_{1}z} + p_{2}e^{\alpha_{2}z},$$

then one of the following relations holds:

- (1)  $f(z) = c_1 \exp(\frac{1}{3}\alpha_1 z) + c_2 \exp(\frac{1}{3}\alpha_2 z)$ , where  $c_1, c_2 \in \mathbb{C} \setminus \{0\}$  satisfying  $c_1^3 = p_1$ ,  $c_2^3 = p_2$  and  $\alpha_1 + \alpha_2 = 0$ ,
- (2)  $f^{3}(z) = (p_{1} c_{1}) \exp(\alpha_{1} z)$  and  $P_{d}(z, f) = c_{1} \exp(\alpha_{1} z) + p_{2} \exp(\alpha_{2} z)$ , where  $c_{1}$  is a constant,
- (3)  $f^{3}(z) = (p_{2} c_{2}) \exp(\alpha_{2}z)$  and  $P_{d}(z, f) = p_{1} \exp(\alpha_{1}z) + c_{2} \exp(\alpha_{2}z)$ , where  $c_{2}$  is a constant.

For further study, it is quite natural to ask the following questions.

Question 1. What happens if  $f^3(z)$  is replaced by  $f^n(z)$ , where  $n \in \mathbb{N}$ , in Theorem E?

Question 2. What will happen if we delete the condition  $P_d(z,0) \equiv 0$  in Theorem E?

Question 3. How to find the solutions of equation (1.2) under the condition  $n \ge d+2$ ?

The main objective of this paper is to find out the possible answers to the above questions. The following theorem is the main result of the paper.

**Theorem 1.1.** Let  $P_d(z, f)$  be a difference-differential polynomial in f(z) of degree  $d \in \mathbb{N} \cup \{0\}$  with small functions of f(z) as its coefficients and  $n \in \mathbb{N}$  such that  $n \ge d+2$ . Suppose that  $p_1(z)$ ,  $p_2(z)$  are nonzero rational functions and  $\alpha_1(z)$ ,  $\alpha_2(z)$  are non-constant polynomials. If f(z) is a meromorphic solution to the difference-differential equation

(1.3) 
$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)}$$

satisfying  $\varrho_2(f) < 1$  and  $N(r, \infty; f) = S(r, f)$ , then one of the following cases holds:

- (1)  $f(z) = q(z)e^{\alpha_2(z)/n}$  and  $\alpha'_1(z) \equiv \alpha'_2(z)$ , where q(z) is a nonzero rational function such that  $q^n(z) = c_0 p_2(z)$ , where  $c_0 \in \mathbb{C} \setminus \{0\}$ ;
- (2)  $f(z) = q(z)e^{\alpha_1(z)/n}$  and  $\alpha'_1 \equiv \alpha'_2(z)$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_1(z) + c_1p_2(z)$ , where  $c_1 \in \mathbb{C}$ ;
- (3)  $T(r, e^{(k\alpha_1 n\alpha_2)/(n+1)}) = S(r, f)$ , where  $k \in \{0, 1, 2, ..., d\}$ . In this case,  $f(z) = q(z)e^{\alpha_1(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_1(z)$ ;
- (4)  $T(r, e^{(k\alpha_2 n\alpha_1)/(n+1)}) = S(r, f)$ , where  $k \in \{0, 1, 2, ..., d\}$ . In this case,  $f(z) = q(z)e^{\alpha_2(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_2(z)$ ;
- (5)  $T(r, e^{(n-1)\alpha_1 n\alpha_2}) = S(r, f)$ . In this case,  $f(z) = u_1(z)e^{\alpha_1(z)/n} v_1(z)$ , where  $u_1(z)$  and  $v_1(z)$  are nonzero small functions of f(z) such that  $u_1^n(z) = p_1(z)$ ;
- (6)  $T(r, e^{(n-1)\alpha_2 n\alpha_1}) = S(r, f)$ . In this case,  $f(z) = u_2(z)e^{\alpha_2(z)/n} v_2(z)$ , where  $u_2(z)$  and  $v_2(z)$  are nonzero small functions of f(z) such that  $u_2^n(z) = p_2(z)$ ;

- (7)  $T(r, e^{\alpha_1 \alpha_2}) = S(r, f)$ . In this case,  $f(z) = q(z)e^{\alpha_1/n}$  and  $P_d(z, f) \equiv 0$ , where q(z) and  $\varphi(z)$  are nonzero small functions of f(z) such that  $q^n(z) = p_1(z) + \varphi(z)p_2(z)$ ;
- (8)  $T(r, e^{\alpha_1 + \alpha_2}) = S(r, f)$ . In this case,  $f(z) = \delta_1(z)e^{\gamma(z)} + \delta_2(z)e^{-\gamma(z)}$ , where  $\delta_1(z)$ ,  $\delta_2(z)$  are nonzero small functions of f(z) and  $\gamma(z)$  is a non-constant polynomial such that either  $e^{n\gamma(z) + \alpha_1(z)}$  is a small function of f(z) or  $e^{n\gamma(z) + \alpha_2(z)}$  is a small function of f(z).

From Theorem 1.1 we have the following corollary.

**Corollary 1.1.** Equation (1.2) does not have any meromorphic solution f(z) satisfying  $N(r, \infty; f) = S(r, f)$ ,  $\varrho(f) = \infty$  and  $\varrho_2(f) < 1$ .

R e m a r k 1.1. It is easy to see that conclusions (5) and (6) in Theorem 1.1 can not be removed by the following examples.

E x a m p l e 1.1. Let us consider the difference-differential equation

$$f^{3}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)}$$

where  $P_d(z, f) = -\frac{1}{3}f'(z) - \frac{2}{27}$ ,  $p_1(z) = p_2(z) = 1$ ,  $\alpha_1(z) = 3z$  and  $\alpha_2(z) = 2z$ . Here n = 3 and d = 1. One can easily verify that  $f(z) = u_1(z)e^{\alpha_1(z)/3} - v_1(z)$ , where  $u_1(z) = 1$ ,  $v_1(z) = \frac{1}{3}$  is a solution of the given difference-differential equation.

Example 1.2. Let us consider the difference-differential equation

$$f^{4}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)},$$

where  $P_d(z, f) = f^2(z+c) - 3(f'(z))^2 - 4f''(z)f(z) - 2f(z+c)$ ,  $p_1(z) = 1$ ,  $p_2(z) = 4$ ,  $\alpha_1(z) = 4z$ ,  $\alpha_2(z) = 3z$  and  $c \in \mathbb{C} \setminus \{0\}$  such that  $e^c = 1$ . Here n = 4 and d = 2. One can easily verify that  $f(z) = u_2(z)e^{\alpha_2(z)/4} - v_2(z)$ , where  $u_2(z) = 1$  and  $v_2(z) = -1$  is a solution of the given difference-differential equation.

R e m a r k 1.2. It is easy to see that conclusion (8) in Theorem 1.1 cannot be removed by the following examples.

Example 1.3. Let us consider the difference-differential equation

$$f^{2}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)},$$

where  $P_d(z, f) \equiv -2$ ,  $p_1(z) = p_2(z) = 1$ ,  $\alpha_1(z) = 2z$  and  $\alpha_2(z) = -2z$ . Here n = 2and d = 0. One can easily verify that  $f(z) = \delta_1(z)e^{\gamma(z)} + \delta_2(z)e^{-\gamma(z)}$  is a solution of the given difference-differential equation, where  $\delta_1(z) = \delta_2(z) = 1$  and  $\gamma(z) = z$ . Also we see that  $e^{n\gamma(z)+\alpha_2(z)}$  is a small function of f(z). Example 1.4. Let us consider the difference-differential equation

$$f^{3}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)},$$

where  $P_d(z, f) = zf''(z) - f'(z) - (4z^3 + 3)f(z)$ ,  $p_1(z) = p_2(z) = 1$ ,  $\alpha_1(z) = 3z^2$ and  $\alpha_2(z) = -3z^3$ . Here n = 3 and d = 1. One can easily verify that  $f(z) = \delta_1(z)e^{\gamma(z)} + \delta_2(z)e^{-\gamma(z)}$  is a solution of the given difference-differential equation, where  $\delta_1(z) = \delta_2(z) = 1$  and  $\gamma(z) = z^2$ . Also we see that  $e^{n\gamma(z) + \alpha_2(z)}$  is a small function of f(z).

#### 2. Lemmas

The following lemmas are needful in the proof of our main result.

**Lemma 2.1** ([4]). Let f(z) be a transcendental meromorphic function and  $f^n(z)P(z, f) = Q(z, f)$ , where P(z, f) and Q(z, f) are polynomials in f(z) and its derivatives with meromorphic coefficients, say  $\{a_{\lambda}(z): \lambda \in I\}$  such that  $m(r, a_{\lambda}) = S(r, f)$  for all  $\lambda \in I$ . If the total degree of Q(z, f) as a polynomial in f(z) and its derivatives is less than or equal to n, then m(r, P(z, f)) = S(r, f).

**Lemma 2.2** ([2]). Let f(z) be a non-constant meromorphic function and let  $a_i \in S(f), i = 1, 2$ . Then  $T(r, f) \leq \overline{N}(r, \infty; f) + \overline{N}(r, a_1; f) + \overline{N}(r, a_2; f) + S(r, f)$ .

**Lemma 2.3** ([9]). Let f(z) be a non-constant meromorphic function and let  $a_n (\neq 0), a_{n-1}, \ldots, a_0 \in S(f)$ . Then  $T\left(r, \sum_{i=0}^n a_i f^i\right) = nT(r, f) + S(r, f)$ .

**Lemma 2.4** ([11]). Let f be a non-constant meromorphic function and  $k \in \mathbb{N}$ . Then

$$m\left(r, \frac{f^{(k)}}{f}\right) = S(r, f)$$

and if f is of finite order of growth, then

$$m\left(r, \frac{f^{(k)}}{f}\right) = O(\log r).$$

**Lemma 2.5** ([1]). Let  $c \in \mathbb{C} \setminus \{0\}$ ,  $\varepsilon > 0$  and f(z) be a non-constant meromorphic function such that  $\varrho_2(f) < 1$ . Then

$$m\left(r, \frac{f(z+c)}{f(z)}\right) = o\left(\frac{T(r, f)}{r^{1-\varrho_2(f)-\varepsilon}}\right)$$

outside of an exceptional set of finite logarithmic measure.

**Lemma 2.6.** Let  $n \in \mathbb{N}$  and  $P_d(z, f)$  be a difference-differential polynomial in f(z) of degree  $d \leq n-1$  with small functions of f(z) as its coefficients. Suppose that  $p_1(z)$ ,  $p_2(z)$  are nonzero rational functions and  $\alpha_1(z)$ ,  $\alpha_2(z)$  are non-constant polynomials. If f(z) is a meromorphic solution to the nonlinear difference-differential equation

(2.1) 
$$f^{n}(z) + P_{d}(z, f) = p_{1}(z)e^{\alpha_{1}(z)} + p_{2}(z)e^{\alpha_{2}(z)}$$

satisfying  $\varrho_2(f) < 1$  and  $N(r, \infty; f) = S(r, f)$ , then f(z) is a transcendental meromorphic function of finite order.

Proof. Let f(z) be a rational function satisfying the differential-difference equation (2.1). Then clearly  $p_1(z)e^{\alpha_1(z)} + p_2(z)e^{\alpha_2(z)}$  is a rational function, say  $R_1(z)$ , and so  $-p_1(z)e^{\alpha_1(z)} = p_2(z)e^{\alpha_2(z)} - R_1(z)$ . This shows that  $p_2(z)e^{\alpha_2(z)} - R_1(z)$  has finitely many zeros. But from Lemma 2.2, one can easily conclude that  $p_2(z)e^{\alpha_2(z)} - R_1(z)$ has infinitely many zeros. Therefore we arrive at a contradiction. Consequently, any non-constant meromorphic solution of the difference-differential equation (2.1) must be transcendental.

A difference-differential polynomial  $P_d(z, f)$  in f(z) can be expressed as

$$P_d(z,f) = \sum_{\mu} b_{\mu}(z) G_{\mu}(z,f),$$

where  $b_{\mu} \in S(f)$  and

$$G_{\mu}(z,f) = (f(z))^{p_0^{\mu}} (f'(z))^{p_1^{\mu}} \dots (f^{(k)}(z))^{p_k^{\mu}} (f(z+c_0))^{q_0^{\mu}} (f(z+c_1))^{q_1^{\mu}} \dots (f(z+c_k))^{q_k^{\mu}} \times (f(z+c_\mu))^{l_0^{\mu}} (f'(z+c_\mu))^{l_1^{\mu}} \dots (f^{(k)}(z+c_\mu))^{l_k^{\mu}},$$

 $p_0^{\mu}, p_1^{\mu}, \dots, p_k^{\mu}, q_0^{\mu}, q_1^{\mu}, \dots, q_k^{\mu}, l_0^{\mu}, l_1^{\mu}, \dots, l_k^{\mu} \in \mathbb{N} \cup \{0\} \text{ such that } \sum_{j=0}^k p_j^{\mu} + \sum_{j=0}^k q_j^{\mu} + \sum_{j=0}^k l_j^{\mu} = \mu \leqslant d. \text{ Therefore we have}$ 

(2.2) 
$$P_d(z,f) = \sum_{\mu} b_{\mu}(z) \frac{G_{\mu}(z,f)}{f^{\mu}(z)} f^{\mu}(z).$$

Now by Lemmas 2.4 and 2.5, we derive

$$\begin{split} m\Big(r, b_{\mu}(z) \frac{G_{\mu}(z, f)}{f^{\mu}(z)}\Big) \\ &= m\Big(r, b_{\mu}(z) \Big(\frac{f'(z)}{f(z)}\Big)^{p_{1}^{\mu}} \dots \Big(\frac{f^{(k)}(z)}{f(z)}\Big)^{p_{k}^{\mu}} \dots \Big(\frac{f(z+c_{\mu})}{f(z)}\Big)^{l_{0}^{\mu}} \dots \Big(\frac{f^{(k)}(z+c_{\mu})}{f(z)}\Big)^{l_{k}^{\mu}}\Big) \\ &= S(r, f). \end{split}$$

Therefore (2.2) takes the form

$$P_d(z,f) = c_d(z)f^d(z) + c_{d-1}(z)f^{d-1}(z) + \ldots + c_0(z),$$

where  $c_d(z) \neq 0$  and  $m(r, c_i(z)) = S(r, f)$  for i = 0, 1, 2, ..., d. Now by using the mathematical induction, it follows that  $m(r, P_d(z, f)) \leq dm(r, f) + S(r, f)$ . Since  $N(r, \infty; f) = S(r, f)$ , it follows that

(2.3) 
$$T(r, P_d(z, f)) \leq dT(r, f) + S(r, f).$$

Now from (2.1) and (2.3) we have

(2.4) 
$$T(p_1(z)e^{\alpha_1(z)} + p_2(z)e^{\alpha_2(z)}) = T(r, f^n(z) + P_d(z, f)) = nT(r, f) + S(r, f)$$

and

(2.5) 
$$T(p_1(z)e^{\alpha_1(z)} + p_2(z)e^{\alpha_2(z)}) = T(r, f^n(z) + P_d(z, f))$$
$$\ge T(r, f^n(z)) - T(r, P_d(z, f))$$
$$\ge (n - d)T(r, f) + S(r, f).$$

It follows from (2.4) and (2.5) that

$$(n-d)T(r,f) + S(r,f) \leq T(p_1(z)e^{\alpha_1(z)} + p_2(z)e^{\alpha_2(z)}) \leq nT(r,f) + S(r,f),$$

which implies that  $\rho(f) < \infty$ . This completes the proof.

**Lemma 2.7** ([5]). Suppose that f(z) is a transcendental meromorphic function and  $q_1, q_2, q_3, a \in S(f)$  such that  $q_3a \neq 0$ . If

$$q_1f^2 + q_2ff' + q_3(f')^2 = a,$$

then

$$q_3(q_2^2 - 4q_1q_3)\frac{a'}{a} + q_2(q_2^2 - 4q_1q_3) - q_3(q_2^2 - 4q_1q_3)' + (q_2^2 - 4q_1q_3)q_3' \equiv 0.$$

**Lemma 2.8** ([2]). Let f(z) be a non-constant meromorphic function and  $n \in \mathbb{N}$ . Suppose that

$$g(z) = f^{n}(z) + P_{n-1}(z, f),$$

where  $P_{n-1}(z, f)$  is a differential polynomial in f(z) of degree at most n-1 with small functions of f(z) as its coefficients and

$$N(r,f) + N\left(r,\frac{1}{g}\right) = S(r,f).$$

Then  $g(z) = (f(z) + \gamma(z))^n$ , where  $\gamma \in S(f)$ .

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**Lemma 2.9.** Let f(z) be a non-constant meromorphic function and  $n \in \mathbb{N}$ . Suppose that

(2.6) 
$$g(z) = f^{n+1}(z) + P_{n-1}(z, f),$$

where  $P_{n-1}(z, f)$  is a differential polynomial in f(z) of degree at most n-1 with small functions of f(z) as its coefficients and

$$N(r,f) + N\left(r,\frac{1}{g}\right) = S(r,f).$$

Then  $g(z) = f^{n+1}(z)$  and  $P_{n-1}(z, f) \equiv 0$ .

Proof. Firstly, from Lemma 2.8 we have  $g(z) = (f(z) + \gamma(z))^{n+1}$ , where  $\gamma \in S(f)$ . If possible, suppose that  $\gamma \neq 0$ . Now from (2.6) we have

$$(f(z) + \gamma(z))^{n+1} = f^{n+1}(z) + P_{n-1}(z, f)$$

and so

$$(n+1)\gamma(z)f^{n}(z) + Q_{n-1}(z,f) = P_{n-1}(z,f)$$

where  $Q_{n-1}(z, f)$  is a differential polynomial in f(z) of degree at most n-1 with small functions of f(z) as its coefficients. Therefore we have

$$f^{n-1}(z)(n+1)\gamma(z)f(z) = P_{n-1}(z,f) - Q_{n-1}(z,f).$$

Now by Lemma 2.1, we conclude that m(r, f) = S(r, f). Since  $N(r, \infty; f) = S(r, f)$ , it follows that T(r, f) = S(r, f), which is impossible. Hence  $\gamma \equiv 0$ . Consequently,  $g(z) = f^{n+1}(z)$  and  $P_{n-1}(z, f) \equiv 0$ . This completes the proof.

#### 3. Proof of the theorem

Proof of Theorem 1.1. By the given condition, we have

(3.1) 
$$f^n + P_d = p_1 e^{\alpha_1} + p_2 e^{\alpha_2},$$

where  $P_d = P_d(z, f)$ . Let f be a meromorphic solution of equation (3.1). Then by Lemma 2.6, we can conclude that f is a transcendental meromorphic function of finite order. Now differentiating both sides of (3.1) once, we get

(3.2) 
$$nf^{n-1}f' + P'_d = (p_1\alpha'_1 + p'_1)e^{\alpha_1} + (p_2\alpha'_2 + p'_2)e^{\alpha_2}.$$

Now by eliminating  $e^{\alpha_2}$  from (3.1) and (3.2), we have

(3.3) 
$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) + p_2P'_d - (p_2\alpha'_2 + p'_2)P_d = A_1e^{\alpha_1},$$

where  $A_1 = p_2(p_1\alpha'_1 + p'_1) - p_1(p_2\alpha'_2 + p'_2)$ . Again by eliminating  $e^{\alpha_1}$  from (3.1) and (3.2), we have

(3.4) 
$$f^{n-1}(np_1f' - (p_1\alpha'_1 + p'_1)f) + p_1P'_d - (p_1\alpha'_1 + p'_1)P_d = -A_1e^{\alpha_2}$$

Suppose that  $A_1 \equiv 0$ . Then we have  $\alpha'_1 - \alpha'_2 = p'_2/p_2 - p'_1/p_1$  and so  $\alpha'_1 \equiv \alpha'_2$ . Now from (3.3) we have

(3.5) 
$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) = (p_2\alpha'_2 + p'_2)P_d - p_2P'_d.$$

Suppose that  $np_2f' - (p_2\alpha'_2 + p'_2)f \neq 0$ . Then by Lemma 2.1, we have

(3.6) 
$$\begin{cases} m(r, np_2f' - (p_2\alpha'_2 + p'_2)f) = S(r, f), \\ m(r, np_2ff' - (p_2\alpha'_2 + p'_2)f^2) = S(r, f). \end{cases}$$

Since  $N(r, \infty; f) = S(r, f)$ , from (3.6) we conclude that

$$T(r,f) \leq T(r,np_2f'f - (p_2\alpha'_2 + p'_2)f^2) + T(r,np_2f' - (p_2\alpha'_2 + p'_2)f) + O(1) = S(r,f)$$

which is impossible. Therefore  $np_2f' - (p_2\alpha'_2 + p'_2)f \equiv 0$  and so by integration, we get  $f^n = c_0p_2e^{\alpha_2}$ , where  $c_0 \in \mathbb{C} \setminus \{0\}$ . Therefore we let  $f(z) = q(z)e^{\alpha_2(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = c_0p_2(z)$ .

Next we suppose that  $A_1(z) \neq 0$ . Now differentiating (3.3) once, we get

(3.7) 
$$f^{n-2}(-(p_2\alpha'_2+p'_2)'f^2-np_2\alpha'_2ff'+(n-1)np_2(f')^2+np_2ff'')+Q'_d$$
$$=(A'_1+A_1\alpha'_1)e^{\alpha_1},$$

where

(3.8) 
$$Q_d = p_2 P'_d - (p_2 \alpha'_2 + p'_2) P_d.$$

Eliminating  $e^{\alpha_1}$  from (3.3) and (3.7), we get

(3.9) 
$$f^{n-2}(h_{21}f^2 + h_{22}ff' + h_{23}(f')^2 + h_{24}ff'') = R_d,$$

where

(3.10) 
$$\begin{cases} R_d = (A'_1 + A_1 \alpha'_1)Q_d - A_1Q'_d, \\ h_{21} = (p_2\alpha'_2 + p'_2)(A'_1 + A_1\alpha'_1) - A_1(p_2\alpha'_2 + p'_2)', \\ h_{22} = -n(\alpha'_1 + \alpha'_2)p_2A_1 - np_2A'_1, \\ h_{23} = n(n-1)p_2A_1 \neq 0, \\ h_{24} = np_2A_1 \neq 0. \end{cases}$$

Clearly,  $h_{2j}$  are rational functions for j = 1, 2, 3, 4.

First we suppose that  $h_{21} \equiv 0$ . Then we have

$$\frac{(p_2\alpha'_2 + p'_2)'}{p_2\alpha'_2 + p'_2} - \frac{A'_1}{A_1} \equiv \alpha'_1$$

and so by integration we have  $p_2\alpha'_2 + p'_2 = c_1A_1e^{\alpha_1}$ , where  $c_1 \in \mathbb{C} \setminus \{0\}$ . This shows that  $A_1e^{\alpha_1} \in S(f)$ . Then from (3.3) we have

(3.11) 
$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) = (p_2\alpha'_2 + p'_2)P_d - p_2P'_d + A_1e^{\alpha_1}.$$

In this case, one can also easily conclude that  $f(z) = q(z)e^{\alpha_2(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = c_1 p_2(z)$ , where  $c_1 \in \mathbb{C} \setminus \{0\}$ .

Next we suppose that  $h_{21} \neq 0$ . Let

(3.12) 
$$h_{21}f^2 + h_{22}ff' + h_{23}(f')^2 + h_{24}ff'' = a.$$

Now we consider the following two cases.

Case 1. Suppose that  $a \equiv 0$ . Then from (3.12) we have

(3.13) 
$$-h_{21}f^2 \equiv h_{22}ff' + h_{23}(f')^2 + h_{24}ff''.$$

Let  $z_1$  be a zero of f of order  $l_1$  such that  $h_{2i}(z_1) \neq 0, \infty$  for i = 1, 2, 3, 4. Clearly,  $z_1$  is a zero with multiplicity  $2l_1$  of the left-hand side of equation (3.13) and a zero with multiplicity  $2l_1 - 2$  of the right-hand side of equation (3.13). Therefore we arrive at a contradiction from (3.13). Now from (3.13) we can easily conclude that  $N(r, 0; f) = O(\log r)$ . Since  $a \equiv 0$ , from (3.9) and (3.10) we have

(3.14) 
$$R_d \equiv 0$$
, i.e.,  $(A'_1 + A_1 \alpha'_1) Q_d \equiv A_1 Q'_d$ .

First we suppose that  $Q_d \equiv 0$ . Then from (3.8) we have

(3.15) 
$$(p_2\alpha'_2 + p'_2)P_d \equiv p_2P'_d$$

If  $P_d \equiv 0$ , then from (3.1) and (3.3) we have, respectively,

(3.16) 
$$f^n = p_1 e^{\alpha_1} + p_2 e^{\alpha_2}$$

and

(3.17) 
$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) = A_1 e^{\alpha_1}.$$

Now (3.17) gives

(3.18) 
$$np_2 \frac{f'}{f} - (p_2 \alpha'_2 + p'_2) = A_1 \frac{\mathrm{e}^{\alpha_1}}{f^n}$$

Using Lemma 2.4, one can easily conclude from (3.18) that  $m(r, e^{\alpha_1}/f^n) = O(\log r)$ . Since  $N(r, 0; f) = O(\log r)$ , we have  $T(r, e^{\alpha_1}/f^n) = O(\log r)$ . Then by the first fundamental theorem, we have  $T(r, f^n/e^{\alpha_1}) = O(\log r)$ . Also from (3.16) we have

$$f^n \mathrm{e}^{-\alpha_1} = p_1 + p_2 \mathrm{e}^{\alpha_2 - \alpha_1}$$

This shows that  $T(r, e^{\alpha_2 - \alpha_1}) = O(\log r)$  and so  $e^{\alpha_2 - \alpha_1}$  is a nonzero constant. Let  $e^{\alpha_2 - \alpha_1} = c_2 \in \mathbb{C} \setminus \{0\}$ . Clearly  $\alpha' \equiv \alpha'_2$ . Now from (3.16) we have  $f^n = \varphi_1 e^{\alpha_1}$ , where  $\varphi_1 = p_1 + c_1 p_2$  is a rational function. In this case we also have  $f(z) = q(z)e^{\alpha_1(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_1(z) + c_1 p_2(z)$ .

Next we suppose that  $P_d \neq 0$ . Then from (3.15) we have

(3.19) 
$$\frac{P'_d}{P_d} \equiv \alpha'_2 + \frac{p'_2}{p_2}$$

Integrating, we get  $P_d = c_3 p_2 e^{\alpha_2}$ , where  $c_3 \in \mathbb{C} \setminus \{0\}$  and so from (3.1) we get

$$f^n + \left(1 - \frac{1}{c_3}\right)P_d = p_1 \mathrm{e}^{\alpha_1}$$

If  $c_3 \neq 1$ , then by Lemma 2.9, we have  $f^n = p_1 e^{\alpha_1}$  and  $P_d \equiv 0$ , which contradicts the fact that  $P_d \not\equiv 0$ . Therefore  $c_3 = 1$  and so  $f^n = p_1 e^{\alpha_1}$  and  $P_d = p_2 e^{\alpha_2} \not\equiv 0$ . In this case also, we have  $f(z) = q(z)e^{\alpha_1(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_1(z)$ . Note that

(3.20) 
$$P_d(z,f) = \sum_{\mu} b_{\mu}(z) \frac{G_{\mu}(z,f)}{f^{\mu}(z)} f^{\mu}(z).$$

where  $b_{\mu} \in S(f)$  and

$$G_{\mu}(z,f) = (f(z))^{p_0^{\mu}} (f'(z))^{p_1^{\mu}} \dots (f^{(k)}(z))^{p_k^{\mu}} \times (f(z+c_{\mu}))^{q_0^{\mu}} (f'(z+c_{\mu}))^{q_1^{\mu}} \dots (f^{(k)}(z+c_{\mu}))^{q_k^{\mu}},$$

 $p_0^{\mu}, p_1^{\mu}, \dots, p_k^{\mu}, q_0^{\mu}, q_1^{\mu}, \dots, q_k^{\mu} \in \mathbb{N} \cup \{0\}$  such that  $\sum_{j=0}^k p_j^{\mu} + \sum_{j=0}^k q_j^{\mu} = \mu \leqslant d$ . Now by Lemmas 2.4 and 2.5, we derive  $m(r, G_{\mu}(z, f)/f^{\mu}(z)) = S(r, f)$ . Since  $N(r, \infty; f) + N(r, 0; f) = S(r, f)$ , it follows that  $T(r, G_{\mu}(z, f)/f^{\mu}(z)) = S(r, f)$ . Therefore (3.20) takes the form  $P_d(z, f) = c_d(z)f^d(z) + c_{d-1}(z)f^{d-1}(z) + \dots + c_0(z)$ , where  $c_d(z) \neq 0$  and  $c_i \in S(f)$  for  $i = 0, 1, 2, \dots, d$ . Now substituting  $f(z) = q(z)e^{\alpha_1(z)/n}$  into  $P_d(z, f) = p_2(z)e^{\alpha_2(z)}$ , we get

(3.21) 
$$\sum_{k=0}^{d} a_{2k}(z) \mathrm{e}^{k\alpha_1(z)/n} = p_2(z) \mathrm{e}^{\alpha_2(z)},$$

where  $a_{2k}(z)$  (k = 0, 1, ..., d) are small functions of f(z).

Since  $T(r, f) = T(r, e^{\alpha_1/n}) + S(r, f)$ , it follows that  $a_{2k}(z)$ ,  $k = 0, 1, \ldots, d$ , are small functions of  $e^{\alpha_1/n}$  and so  $a_{2k}(z)$ ,  $k = 0, 1, \ldots, d$ , are small functions of  $e^{k\alpha_1/n}$ , where  $k \in \{1, 2, \ldots, d\}$ . Since  $p_2 \neq 0$ , from (3.21) we conclude that there exists at least one value of  $k \in \{0, 1, \ldots, d\}$  such that  $a_{2k} \neq 0$ . We now claim that there exists exactly one value of  $k \in \{0, 1, \ldots, d\}$  such that  $a_{2k} \neq 0$ . If d = 0, then our claim is true. Next we suppose that  $d \ge 1$ . If possible, suppose that there exist at least two values of  $k \in \{0, 1, \ldots, d\}$  such that  $a_{2k} \neq 0$ . For the sake of simplicity we may assume that  $a_{2k} \neq 0$  for  $k \in \{0, 1, 2, \ldots, d\}$ . Now by Lemma 2.3 we have

(3.22) 
$$T\left(r, \sum_{k=1}^{d} a_{2k} e^{k\alpha_1/n}\right) = dT(r, e^{\alpha_1/n}) + S(r, e^{\alpha_1/n}).$$

Also from (3.21) we have

(3.23) 
$$N\left(r, -a_{20}; \sum_{k=1}^{d} a_{2k} e^{k\alpha_1/n}\right) = N(r, 0; p_2) \leqslant S(r, e^{\alpha_1/n}).$$

Now from Lemmas 2.2, 2.3, (3.22) and (3.23) we have

$$dT(r, e^{\alpha_1/n}) \leqslant \overline{N}\left(r, 0; \sum_{k=1}^d a_{2k} e^{k\alpha_1/n}\right) + \overline{N}\left(r, \infty; \sum_{k=1}^d a_{2k} e^{k\alpha_1/n}\right)$$
$$+ \overline{N}\left(r, -a_{20}; \sum_{k=1}^d a_{2k} e^{k\alpha_1/n}\right) + S(r, e^{\alpha_1/n})$$
$$\leqslant \overline{N}\left(r, 0; \sum_{k=0}^{d-1} a_{2k} e^{k\alpha_1/n}\right) + S(r, e^{\alpha_1/n})$$
$$\leqslant T\left(r, \sum_{k=0}^{d-1} a_{2k} e^{k\alpha_1/n}\right) + S(r, e^{\alpha_1/n})$$
$$= (d-1)T(r, e^{\alpha_1/n}) + S(r, e^{\alpha_1/n}),$$

which is impossible. Therefore there exists exactly one value of  $k \in \{0, 1, \ldots, d\}$  such that  $a_{2k} \neq 0$  and so from (3.21) we conclude that there must exist exactly one value of  $k \in \{0, 1, 2, \ldots, d\}$  such that  $e^{(k\alpha_1 - n\alpha_2)/n}$  is a small function of f.

Next we suppose that  $Q_d \neq 0$ . Then from (3.14) we have

(3.24) 
$$\frac{Q'_d}{Q_d} \equiv \frac{A'_1}{A_1} + \alpha'_1$$

Integrating, we get  $Q_d = c_4 A_1 e^{\alpha_1}$ , where  $c_4 \in \mathbb{C} \setminus \{0\}$  and so from (3.3) we get

$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) \equiv \left(\frac{1}{c_4} - 1\right)Q_d.$$

Let  $\varphi_3 = np_2f' - (p_2\alpha'_2 + p'_2)f$ . If  $c_4 \neq 1$ , then by Lemma 2.1, we have  $m(r,\varphi_3) = S(r,f)$  and  $m(r,\varphi_3f) = S(r,f)$ . Since  $N(r,\infty;f) = S(r,f)$ , it follows that  $T(r,\varphi_3) = S(r,f)$  and  $T(r,\varphi_3f) = S(r,f)$ . Note that

$$T(r, f) \leq T(r, \varphi_3 f) + T\left(r, \frac{1}{\varphi_3}\right) + S(r, f) = S(r, f),$$

which is impossible. Hence  $c_4 = 1$  and so  $\varphi_3 \equiv 0$ . Then we have

$$n\frac{f'}{f} = \frac{p_2'}{p_2} + \alpha_2'.$$

On integration, we get  $f^n = c_5 p_2 e^{\alpha_2}$ , where  $c_5 \in \mathbb{C} \setminus \{0\}$ . If  $c_5 \neq 1$ , then from (3.1) we have

$$\left(1-\frac{1}{c_5}\right)f^n + P_d = p_1 \mathrm{e}^{\alpha_1}.$$

Now by Lemma 2.9, we conclude that  $P_d \equiv 0$  and so  $Q_d \equiv 0$ , which contradicts the fact that  $Q_d \not\equiv 0$ . Hence  $c_5 = 1$  and so  $f^n = p_2 e^{\alpha_2}$ . Also from (3.1) we have  $P_d = p_1 e^{\alpha_1}$ . In this case we have  $f(z) = q(z) e^{\alpha_2(z)/n}$ , where q(z) is a nonzero rational function such that  $q^n(z) = p_2(z)$ . Also there must exist exactly one  $k \in$  $\{0, 1, 2, \ldots, d\}$  such that  $e^{(k\alpha_2 - n\alpha_1)/n}$  is a small function of f.

Case 2. Suppose that  $a \neq 0$ . Then by Lemma 2.1, we can conclude that a is a small function of f. Now from (3.12) we have

(3.25) 
$$\frac{1}{f^2} = \frac{h_{21}}{a} + \frac{h_{22}}{a}\frac{f'}{f} + \frac{h_{23}}{a}\left(\frac{f'}{f}\right)^2 + \frac{h_{24}}{a}\frac{f''}{f}.$$

Therefore from Lemma 2.4 and (3.25) we conclude that  $m(r, 1/f^2) = S(r, f)$ , i.e., m(r, 1/f) = S(r, f). Consequently, by the first fundamental theorem, we have T(r, f) = N(r, 0; f) + S(r, f). This shows that f has infinitely many zeros. Let  $z_2$  be a multiple zero of f such that  $h_{2i}(z_2) \neq 0, \infty$  for i = 1, 2, 3, 4. Then from (3.12) we conclude that  $z_2$  is a zero of a. Therefore  $N_{(2}(r, 0; f) \leq T(r, a) = S(r, f)$ , i.e.,  $N_{(2}(r, 0; f) = S(r, f)$ . Consequently, f has infinitely many simple zeros. Differentiating (3.12) once, we have

(3.26) 
$$a' = h'_{21}f^2 + (2h_{21} + h'_{22})ff' + (h_{22} + h'_{23})(f')^2 + (h_{22} + h'_{24})ff'' + (2h_{23} + h_{24})f'f'' + h_{24}ff'''.$$

Now from (3.12) and (3.26) we have

$$(3.27) \quad (ah'_{21} - a'h_{21})f^2 + (2ah_{21} + ah'_{22} - a'h_{22})ff' + (ah_{22} + ah'_{23} - a'h_{23})(f')^2 + (ah_{22} + ah'_{24} - a'h_{24})ff'' + a(2h_{23} + h_{24})f'f'' + ah_{24}ff''' \equiv 0.$$

Let  $z_3$  be a simple zero of f which is not a zero or pole of the coefficients in (3.27). Now from (3.27) we see that  $z_3$  is a zero of  $(2ah_{23} + ah_{24})f'' - (a'h_{23} - ah_{22} - ah'_{23})f'$ . Let

(3.28) 
$$\alpha = \frac{(2ah_{23} + ah_{24})f'' - (a'h_{23} - ah_{22} - ah'_{23})f'}{f}$$

Since  $N(r, \infty; f) + N_{(2}(r, 0; f) = S(r, f)$ , from (3.28) we see that  $N(r, \infty; \alpha) = S(r, f)$ . Also by Lemma 2.4, we have  $m(r, \alpha) = S(r, f)$  and so  $T(r, \alpha) = S(r, f)$ . This shows that  $\alpha$  is a small function of f. Therefore from (3.28) we have

(3.29) 
$$f'' = \frac{a'h_{23} - ah_{22} - ah'_{23}}{2ah_{23} + ah_{24}}f' + \frac{\alpha}{2ah_{23} + ah_{24}}f.$$

Now from (3.12) and (3.29) we have

(3.30) 
$$a = q_1 f^2 + q_2 f f' + q_3 (f')^2,$$

where

$$q_1 = h_{21} - \frac{\beta}{2ah_{23} + ah_{24}}, \quad q_2 = h_{22} + \frac{a'h_{23} - ah_{22} - ah'_{23}}{2ah_{23} + ah_{24}}h_{24}$$
 and  $q_3 = h_{23}$ 

are small functions of f. Also from (3.10) we see that

(3.31) 
$$\frac{q_2}{q_3} = -\frac{2}{2n-1}(\alpha_1' + \alpha_2') - \frac{3}{2n-1}\frac{A_1'}{A_1} + \frac{1}{2n-1}\frac{a'}{a} - \frac{1}{2n-1}\frac{p_2'}{p_2}$$

By Lemma 2.7, we have

$$(3.32) \quad q_3(q_2^2 - 4q_1q_3)\frac{a'}{a} + q_2(q_2^2 - 4q_1q_3) - q_3(q_2^2 - 4q_1q_3)' + (q_2^2 - 4q_1q_3)q_3' \equiv 0.$$

Let  $\delta = q_2^2 - 4q_1q_3$ . Clearly  $\delta$  is a small function of f. Now we consider the following two sub-cases.

Sub-case 2.1. Suppose that  $\delta = q_2^2 - 4q_1q_3 \equiv 0$ . Then from (3.30) we have

$$q_3\left(f' + \frac{q_2}{2q_3}f\right)^2 = a$$

This shows that  $f' + q_2 f/(2q_3)$  is a small function of f. Let  $b = f' + q_2 f/(2q_3)$ . Since  $a \neq 0$ , it follows that  $b \neq 0$ . By substituting  $f' = b - q_2 f/(2q_3)$  into (3.3) and (3.4), we have, respectively,

(3.33) 
$$f^n \left( p_2 \alpha'_2 + p'_2 + n p_2 \frac{q_2}{2q_3} \right) - n p_2 b f^{n-1} + R_{1d} = A_1 e^{\alpha_1}$$

and

(3.34) 
$$f^{n}\left(p_{1}\alpha'_{1}+p'_{1}+np_{1}\frac{q_{2}}{2q_{3}}\right)-np_{1}bf^{n-1}+R_{2d}=-A_{1}e^{\alpha_{2}},$$

where  $R_{1d} = p_2 P'_d - (p_2 \alpha'_2 + p'_2) P_d$  and  $R_{2d} = p_1 P'_d - (p_1 \alpha'_1 + p'_1) P_d$ .

Let

$$\gamma_1 = p_2 \alpha'_2 + p'_2 + n p_2 \frac{q_2}{2q_3}$$
 and  $\gamma_2 = p_1 \alpha'_1 + p'_1 + n p_1 \frac{q_2}{2q_3}$ 

First we suppose that  $\gamma_1 \equiv 0$ . Then using (3.31), we get

$$\frac{p_2'}{p_2} + \alpha_2' = \frac{n}{2n-1} \Big( \alpha_1' + \alpha_2' + \frac{3}{2} \frac{A_1'}{A_1} - \frac{1}{2} \frac{a'}{a} + \frac{1}{2} \frac{p_2'}{p_2} \Big).$$

Therefore by integrating, we get

$$(p_2 \mathrm{e}^{\alpha_2})^{2n-1} = c_6 \frac{A_1^{3n/2} p_2^{n/2}}{a^{n/2}} \mathrm{e}^{n(\alpha_1 + \alpha_2)},$$

where  $c_6 \in \mathbb{C} \setminus \{0\}$ . This shows that  $e^{(n-1)\alpha_2 - n\alpha_1}$  is a small function of f. Next we suppose that  $\gamma_2 \equiv 0$ . Then using (3.31), we get

$$\frac{p_1'}{p_1} + \alpha_1' = \frac{n}{2n-1} \Big( \alpha_1' + \alpha_2' + \frac{3}{2} \frac{A_1'}{A_1} - \frac{1}{2} \frac{a'}{a} + \frac{1}{2} \frac{p_2'}{p_2} \Big).$$

Therefore by integrating, we get

$$(p_1 \mathrm{e}^{\alpha_1})^{2n-1} = c_7 \frac{A_1^{3n/2} p_2^{n/2}}{a^{n/2}} \mathrm{e}^{n(\alpha_1 + \alpha_2)},$$

where  $c_7 \in \mathbb{C} \setminus \{0\}$ . This shows that  $e^{(n-1)\alpha_1 - n\alpha_2}$  is a small function. Next we discuss the following four sub-cases.

Sub-case 2.1.1. Suppose that  $\gamma_1 \equiv 0$  and  $\gamma_2 \equiv 0$ . Then both  $e^{(n-1)\alpha_2 - n\alpha_1}$  and  $e^{(n-1)\alpha_1 - n\alpha_2}$  are small functions of f. Clearly  $e^{\alpha_1 + \alpha_2}$  is a small function of f and so  $e^{\alpha_2} = \varphi_4 e^{-\alpha_1}$ , where  $\varphi_4$  is a small function of f. Now from (3.33) and (3.34) we have, respectively,

$$(3.35) -np_2bf^{n-1} + R_{1d} = A_1e^{\alpha_1}$$

and

(3.36) 
$$-np_1bf^{n-1} + R_{2d} = -A_1\varphi_4 e^{-\alpha_1}.$$

Eliminating  $e^{\alpha_1}$  and  $e^{-\alpha_1}$ , from (3.35) and (3.36) we have

(3.37) 
$$f^{2n-3}(n^2b^2p_1p_2f) + R_{3d} = -A_1^2\varphi_4,$$

where  $R_{3d} = -np_2bR_{2d}f^{n-1} - np_1bR_{1d}f^{n-1} + R_{1d}R_{2d}$  is a differential polynomial in f of degree  $\leq 2n-3$  with small functions as its coefficients. Then by applying Lemma 2.1, we get from (3.37) that m(r, f) = S(r, f). Since  $N(r, \infty; f) = S(r, f)$ , it follows that T(r, f) = S(r, f), which is impossible. Sub-case 2.1.2. Suppose that  $\gamma_1 \neq 0$  and  $\gamma_2 \equiv 0$ . Since  $\gamma_2 \equiv 0$ , we have that  $e^{(n-1)\alpha_1 - n\alpha_2}$  is a small function of f and so

(3.38) 
$$e^{\alpha_2} = \varphi_5 e^{(n-1)\alpha_1/n}, \text{ where } \varphi_5 \in S(f).$$

Now from (3.33) and Lemma 2.8, there exists a small function  $v_1$  of f such that

(3.39) 
$$(f+v_1)^n = \frac{A_1}{\gamma_1} e^{\alpha_1}, \text{ i.e., } f = u_1 e^{\alpha_1/n} - v_1,$$

where  $u_1$  is a nonzero small function of f. Since f has infinitely many zeros, it follows that  $v_1 \neq 0$ . Now from (3.1), (3.38) and (3.39) we have

$$(u_1 e^{\alpha_1/n} - v_1)^n + P_d = p_1 e^{\alpha_1} + c_5 p_2 e^{(n-1)/n\alpha_1}.$$

Therefore by applying Lemma 2.4, we can conclude that  $u_1^n(z) = p_1(z)$ .

Sub-case 2.1.3. Suppose that  $\gamma_1 \equiv 0$  and  $\gamma_2 \neq 0$ . Since  $\gamma_1 \equiv 0$ , we have that  $e^{(n-1)\alpha_2 - n\alpha_1}$  is a small function of f and so  $e^{\alpha_1} = \varphi_6 e^{(n-1)/n\alpha_2}$ , where  $\varphi_6 \in S(f)$ . Now proceeding in the same way as in Sub-case 2.1.2, one can easily conclude that  $f = u_2 e^{\alpha_2/n} - v_2$ , where  $u_2$  and  $v_2$  are nonzero small functions of f such that  $u_2^n(z) = p_2(z)$ .

Sub-case 2.1.4. Suppose that  $\gamma_1 \neq 0$  and  $\gamma_2 \neq 0$ . Now from (3.33) and (3.34) and Lemma 2.8, there exist two small functions  $v_3$  and  $v_4$  of f such that

$$(f + v_3)^n = \frac{A_1}{\gamma_1} e^{\alpha_1}$$
 and  $(f + v_4)^n = -\frac{A_1}{\gamma_2} e^{\alpha_2}$ .

From these we have, respectively,

(3.40) 
$$f = u_3 e^{\alpha_1/n} - v_3$$
 and  $f = u_4 e^{\alpha_2/n} - v_4$ ,

where  $u_3^n = A_1/\gamma_1 \neq 0$  and  $u_4^n = -A_1/\gamma_2 \neq 0$ . Since f has infinitely many zeros, it follows that  $v_3 \neq 0$  and  $v_4 \neq 0$ .

First we suppose that  $e^{\alpha_1 - \alpha_2}$  is a small function of f. Then clearly  $e^{\alpha_2} = \varphi_7 e^{\alpha_1}$ , where  $\varphi_7 \in S(f)$ . Now from (3.1) we have

$$(3.41) f^n + P_d = p_5 \mathrm{e}^{\alpha_1}$$

where  $p_5 = p_1 + \varphi_7 p_2$ . If  $p_5 \equiv 0$ , then from (3.41) we have  $f^{n-1}f = -P_d$  and so by Lemma 2.1, we conclude that m(r, f) = S(r, f). This shows that T(r, f) = S(r, f), which is impossible. Next we suppose that  $p_5 \neq 0$ . Then by Lemma 2.9, we conclude that  $f^n = p_5 e^{\alpha_1}$  and  $P_d \equiv 0$ . In this case we have  $f(z) = q(z)e^{\alpha_1/n}$ , where q(z) is a nonzero small function of f(z) such that  $q^n(z) = p_1(z) + \varphi_7(z)p_2(z)$ . Next we suppose that  $e^{\alpha_1-\alpha_2}$  is not a small function of f. Note that  $T(r, f) \leq T(r, e^{\alpha_1/n}) + S(r, f)$ . Also

$$T(r, e^{\alpha_1/n}) \leqslant T(r, u_3 e^{\alpha_1/n}) + S(r, f) \leqslant T(r, u_3 e^{\alpha_1/n} - v_3) + S(r, f) = T(r, f) = T(r, f) + S(r, f) = T(r, f) = T(r, f) = T(r, f) + S(r, f) = T(r, f$$

Combining these, we get  $T(r, f) = T(r, u_3 e^{\alpha_1/n}) + S(r, f)$ . Similarly, we have  $T(r, f) = T(r, u_4 e^{\alpha_2/n}) + S(r, f)$ . These show that  $S(r, f) = S(r, u_3 e^{\alpha_1/n}) = S(r, u_4 e^{\alpha_2/n})$ . Clearly  $u_3$ ,  $u_4$ ,  $v_3$  and  $v_4$  are small functions of both  $e^{\alpha_1/n}$  and  $e^{\alpha_2/n}$ . On the other hand, from (3.40) we have

(3.42) 
$$u_3 e^{\alpha_1/n} - u_4 e^{\alpha_2/n} = v_3 - v_4$$

We claim that  $v_3 \equiv v_4$ . If not, suppose that  $v_3 \not\equiv v_4$ . Now by Lemma 2.2, we get

$$T(r, f) = T(r, u_3 e^{\alpha_1/n}) + S(r, f) \leqslant \overline{N}(r, 0; u_3 e^{\alpha_1/n}) + \overline{N}(r, \infty; u_3 e^{\alpha_1/n}) + \overline{N}(r, v_3 - v_4; u_3 e^{\alpha_1/n}) + S(r, u_3 e^{\alpha_1/n}) + S(r, f) = S(r, f),$$

which is a contradiction. Hence,  $v_3 \equiv v_4$  and so from (3.42) we have

$$u_3 \mathrm{e}^{\alpha_1/n} \equiv u_4 \mathrm{e}^{\alpha_2/n}.$$

This shows that  $e^{(\alpha_1 - \alpha_2)/n} = u_4/u_3$  and so  $e^{\alpha_1 - \alpha_2} = (u_4/u_3)^n$ . Consequently,  $e^{\alpha_1 - \alpha_2}$  is a small function of f, which contradicts our assumption.

Sub-case 2.2. Suppose that  $\delta = q_2^2 - 4q_1q_3 \neq 0$ . Then from (3.32) we have

$$\frac{q_2}{q_3} \equiv \frac{\delta'}{\delta} - \frac{q'_3}{q_3} - \frac{a'}{a}.$$

Therefore from (3.10) and (3.31) we have

$$2(\alpha_1' + \alpha_2') \equiv (2n-4)\frac{A_1'}{A_1} + (2n-2)\frac{a'}{a} + (2n-2)\frac{p_2'}{p_2} - (2n-1)\frac{\delta'}{\delta}.$$

Integrating, we get

$$e^{2(\alpha_1+\alpha_2)} = c_8 \frac{A_1^{2n-4}a^{2n-2}p_2^{2n-2}}{\delta^{2n-1}},$$

where  $c_8 \in \mathbb{C}$ . This shows that  $e^{\alpha_1 + \alpha_2}$  is a small function of f and so  $e^{\alpha_2} = \varphi_8 e^{-\alpha_1}$ , where  $\varphi_8 \in S(f)$ . Now from (3.3) and (3.4), we have, respectively,

(3.43) 
$$f^{n-1}(np_2f' - (p_2\alpha'_2 + p'_2)f) + R_{1d} = A_1 e^{\alpha_1}$$

and

(3.44) 
$$f^{n-1}(np_1f' - (p_1\alpha'_1 + p'_1)f) + R_{2d} = -\varphi_8A_1e^{-\alpha_1}.$$

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Eliminating  $e^{\alpha_1}$  and  $e^{-\alpha_1}$ , from (3.43) and (3.44) we have

(3.45) 
$$f^{2n-2}(np_2f' - (p_2\alpha'_2 + p'_2)f)(np_1f' - (p_1\alpha'_1 + p'_1)f) + \mathcal{Q}_d^* = -\varphi_8A_1^2$$

where

$$\mathcal{Q}_d^* = f^{n-1}(np_2f' - (p_2\alpha_2' + p_2')f)R_{2d} + f^{n-1}(np_1f' - (p_1\alpha_1' + p_1')f)R_{1d} + R_{1d}R_{2d}$$

is a differential polynomial in f of degree  $\leq 2n-2$  with small functions of f as its coefficients. Now by Lemma 2.1, we conclude that  $((p_1\alpha'_1 + p'_1)f - np_1f') \times$  $((p_2\alpha'_2 + p'_2)f - np_2f') = b_{11}$ , where  $b_{11}$  is a small function of f. If  $b_{11} \equiv 0$ , then we have either  $(p_1\alpha'_1 + p'_1)f - np_1f' \equiv 0$  or  $(p_2\alpha'_2 + p'_2)f - np_2f' \equiv 0$ . Thus, in either case one can easily conclude that N(r, 0; f) = S(r, f), which is impossible here. Hence  $b_{11} \neq 0$ . Therefore we can assume that

(3.46) 
$$(p_2\alpha'_2 + p'_2)f - np_2f' = b_1e^{\gamma}$$
 and  $(p_1\alpha'_1 + p'_1)f - np_1f' = b_2e^{-\gamma}$ ,

where  $b_1$ ,  $b_2$  are small functions of f such that  $b_1b_2 = b_{11}$  and  $\gamma$  is an entire function. Since f is of finite order, it follows that  $\gamma$  is a polynomial.

First we suppose that  $\gamma$  is a constant. Then from (3.46) we have

$$f' = \frac{1}{n} \left( \alpha'_2 + \frac{p'_2}{p_2} \right) f - \frac{b_1 e^{\gamma}}{np_2} \quad \text{and} \quad f' = \frac{1}{n} \left( \alpha'_1 + \frac{p'_1}{p_1} \right) f - \frac{b_2 e^{-\gamma}}{np_1}$$

These imply that

(3.47) 
$$\left(\alpha_1' - \alpha_2' + \frac{p_1'}{p_1} - \frac{p_2'}{p_2}\right)f = \frac{b_2 e^{-\gamma}}{p_1} - \frac{b_1 e^{\gamma}}{p_2}$$

If  $\alpha'_1 - \alpha'_2 + p'_1/p_1 - p'_2/p_2 \equiv 0$ , then by integration, we have  $e^{\alpha_1 - \alpha_2} = c_9 p_2/p_1$ , where  $c_9 \in \mathbb{C} \setminus \{0\}$  and so  $\alpha_1 - \alpha_2$  is a constant. Since  $e^{\alpha_2} = \varphi_8 e^{-\alpha_1}$ , it follows that  $e^{\alpha_2}$  is a small function of f. Certainly  $e^{\alpha_1}$  is also a small function of f. Now from (3.1) and Lemma 2.1, we conclude that m(r, f) = S(r, f) and so T(r, f) = S(r, f), which is impossible here. Therefore  $\alpha'_1 - \alpha'_2 + p'_1/p_1 - p'_2/p_2 \neq 0$ . Now from (3.47), it follows that f is a small function of f, which is absurd.

Next we suppose that  $\gamma$  is a non-constant polynomial. Now solving for f, we get from (3.46) that

(3.48) 
$$(p_1 p_2 (\alpha'_2 - \alpha'_1) + p_1 p'_2 - p'_1 p_2) f = p_1 b_1 e^{\gamma} - p_2 b_2 e^{-\gamma}.$$

Using a similar argument, one can easily prove that  $p_1p_2(\alpha'_2 - \alpha'_1) + p_1p'_2 - p'_1p_2 \neq 0$ . Now from (3.48) we get  $f(z) = \delta_1(z)e^{\gamma(z)} + \delta_2(z)e^{-\gamma(z)}$ , where

$$\delta_1 = \frac{p_1 b_1}{p_1 p'_2 - p'_1 p_2 - p_1 p_2 (\alpha'_1 - \alpha'_2)} \quad \text{and} \quad \delta_2 = \frac{-p_2 b_2}{p_1 p'_2 - p'_1 p_2 - p_1 p_2 (\alpha'_1 - \alpha'_2)}.$$

Equation (3.46) can be rewritten as

(3.49) 
$$A_2 f - n p_2 f' = b_1 e^{\gamma},$$

where  $A_2 = p_2 \alpha'_2 + p'_2$ . Differentiating (3.49) once, we get

(3.50) 
$$A_2'f + (A_2 - np_2')f' - np_2f'' = (b_1' + b_1\gamma')e^{\gamma}.$$

Using (3.29), we get from (3.50) that (3.51)

$$\left(A_{2}'-n\frac{p_{2}\alpha}{2ah_{23}+ah_{24}}\right)f+\left(A_{2}-np_{2}'-n\frac{a'h_{23}-ah_{22}-ah_{23}'}{2ah_{23}+ah_{24}}p_{2}\right)f'=(b_{1}'+b_{1}\gamma')e^{\gamma}.$$

Now from (3.10) and (3.51) we get

(3.52) 
$$\begin{pmatrix} A'_2 - \frac{1}{2n-1} \frac{\alpha}{aA_1} \end{pmatrix} f + \begin{pmatrix} A_2 - np'_2 - \frac{1}{2n-1} (\alpha'_1 + \alpha'_2) p_2 \\ - \frac{n(n-1)}{2n-1} \frac{a'}{a} p_2 + \frac{n(n-1)}{2n-1} p'_2 + \frac{n(n-1)}{2n-1} \frac{A'_1}{A_1} p_2 \end{pmatrix} f' = (b'_1 + b_1 \gamma') e^{\gamma}.$$

Dividing (3.52) by (3.49), we get

(3.53) 
$$\zeta_1 f + \zeta_2 f' \equiv 0,$$

where

$$\zeta_1 = A'_2 - \frac{1}{2n-1} \frac{\alpha}{A_1} - A_2 \left(\frac{b'_1}{b_1} + \gamma'\right)$$

and

$$\zeta_{2} = A_{2} - np_{2}' - \frac{1}{2n-1}(\alpha_{1}' + \alpha_{2}')p_{2} - \frac{n(n-1)}{2n-1}\frac{a'}{a}p_{2} + \frac{n(n-1)}{2n-1}p_{2}' + \frac{n(n-1)}{2n-1}\frac{A_{1}'}{A_{1}}p_{2} + n\left(\frac{b_{1}'}{b_{1}} + \gamma'\right)p_{2}.$$

Since  $ff' \neq 0$ , it follows from (3.53) that either  $\zeta_1 \neq 0$  and  $\zeta_2 \neq 0$  or  $\zeta_1 \equiv 0$  and  $\zeta_2 \equiv 0$ . First we suppose that  $\zeta_1 \neq 0$  and  $\zeta_2 \neq 0$ . Then from (3.53), one can easily conclude that N(r, 0; f) = S(r, f), which is a contradiction. Next we suppose that  $\zeta_1 \equiv 0$  and  $\zeta_2 \equiv 0$ . Now  $\zeta_2 \equiv 0$  yields

$$\alpha_2' - \frac{(n-1)^2}{2n-1} \frac{p_2'}{p_2} - \frac{1}{2n-1} (\alpha_1' + \alpha_2') - \frac{n(n-1)}{2n-1} \frac{a'}{a} - \frac{n(n-1)}{2n-1} \frac{A_1'}{A_1} + n \frac{b_1'}{b_1} + n\gamma' \equiv 0,$$

which implies that  $e^{(2n-1)(n\gamma+\alpha_2)} = c_{10}p_2^{(n-1)^2}e^{\alpha_1+\alpha_2}(aA_1)^{n(n-1)}b_1^{-n}$ , where  $c_{10} \in \mathbb{C} \setminus \{0\}$ . Consequently,  $e^{n\gamma+\alpha_2}$  is a small function of f. Therefore  $f(z) = \delta_1(z)e^{\gamma(z)} + \delta_2(z)e^{-\gamma(z)}$  and  $e^{\alpha_1(z)+\alpha_2(z)}$  is a small function of f(z), where  $\delta_1(z)$ ,  $\delta_2(z)$  are nonzero small functions of f(z) and  $\gamma(z)$  is a non-constant polynomial such that either  $e^{n\gamma(z)+\alpha_2(z)}$  is a small function of f(z) or  $e^{n\gamma(z)+\alpha_1(z)}$  is a small function of f(z).  $\Box$ 

### 4. An open problem

For further study, one may raise the following question as an open problem:

Open Problem. What will happen if we remove the condition  $\rho_2(f) < 1$  from Theorem 1.1?

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