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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

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

where $P_{d}(z, f)$ is a difference-differential polynomial in $f(z)$ of degree $d \leqslant n-1$ with small functions of $f(z)$ as its coefficients, $p_{1}, p_{2}$ are nonzero rational functions and $\alpha_{1}, \alpha_{2}$ are nonconstant polynomials. More precisely, we find out the conditions for ensuring the existence of meromorphic solutions of the above equation.

Keywords: 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., $N(r, f)$, $m(r, f), T(r, f), N(r, a ; f), \bar{N}(r, a ; f), m(r, a ; f)$, 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 $r \rightarrow \infty$ 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

$$
\varrho(f)=\limsup _{r \rightarrow \infty} \frac{\log T(r, f)}{\log r} \quad \text { and } \quad \varrho_{2}(f)=\limsup _{r \rightarrow \infty} \frac{\log \log T(r, f)}{\log r},
$$

respectively. It is clear that if $\varrho(f)<\infty$, then $\varrho_{2}(f)=0$.
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, $\bar{N}_{k)}(r, a ; f)$ and $\bar{N}_{(k+1}(r, a ; f)$ 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 $4 f^{3}(z)+3 f^{\prime \prime}(z)=-\sin 3 z$. 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 $-\sin 3 z$ is a linear combination of $\mathrm{e}^{\mathrm{i} 3 z}$ and $\mathrm{e}^{-\mathrm{i} 3 z}$, so it is interesting to find all entire solutions of the general equation

$$
\begin{equation*}
f^{n}(z)+P_{d}(z, f)=p_{1} \mathrm{e}^{\lambda z}+p_{2} \mathrm{e}^{-\lambda z} \tag{1.1}
\end{equation*}
$$

where $p_{1}, p_{2}$ and $\lambda$ are nonzero constants and $P_{d}(z, f)$ denotes a differential polynomial in $f(z)$ of degree $d \leqslant n-1$.

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

Theorem $\mathbf{A}([10])$. Let $n \in \mathbb{N} \backslash\{1,2\}, P_{d}(z, f)$ be a differential polynomial in $f$ of degree $d \leqslant n-3, b \in S(f)$ and $\lambda, p_{1}, p_{2}$ be three nonzero constants. Then the differential equation

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

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 $p_{1}(z) \mathrm{e}^{\alpha_{1} z}+p_{2}(z) \mathrm{e}^{\alpha_{2} z}$, 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 $n \in \mathbb{N} \backslash\{1,2,3\}$ and $P_{d}(z, f)$ denote an algebraic differential polynomial in $f(z)$ of degree $d \leqslant n-3$. 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

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

has no transcendental entire solutions.
In 2011, Li derived the possible forms of solutions of equation (1.1) when $d \leqslant n-2$, and obtained the following result (see [5]).

Theorem C ([5]). Let $n \in \mathbb{N} \backslash\{1\}, P_{d}(z, f)$ be a differential polynomial in $f(z)$ of degree $d \leqslant n-2$ 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

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

satisfying $N(r, \infty ; f)=S(r, f)$, then one of the following holds:
(i) $f(z)=c_{0}(z)+c_{1} \mathrm{e}^{\alpha_{1} / n z}$,
(ii) $f(z)=c_{0}(z)+c_{2} \mathrm{e}^{\alpha_{2} / n z}$,
(iii) $f(z)=c_{1} \mathrm{e}^{\alpha_{1} / n z}+c_{2} \mathrm{e}^{\alpha_{2} / n z}$ and $\alpha_{1}+\alpha_{2}=0$,
where $c_{0} \in S(f)$ and $c_{1}, c_{2} \in \mathbb{C} \backslash\{0\}$ 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 $n \in \mathbb{N} \backslash\{1,2\}$ 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 $d \leqslant n-2$, the differential equation

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

admits a meromorphic function $f(z)$ with finitely many poles. Then $\alpha_{1}^{\prime} / \alpha_{2}^{\prime}$ is a rational number. Furthermore, only one of the following four cases holds:
(1) $f(z)=q(z) \mathrm{e}^{p(z)}$ and $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=1$, where $q(z)$ is a nonzero rational function and $p(z)$ is a polynomial with $n p^{\prime}(z)=\alpha_{1}^{\prime}(z)=\alpha_{2}^{\prime}(z)$;
(2) $f(z)=q(z) \mathrm{e}^{p(z)}$ and either $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=k / n$ or $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=n / k$, where $q(z)$ is a nonzero rational function, $k \in \mathbb{N}$ with $1 \leqslant k \leqslant d$ and $p(z)$ is a polynomial with $n p^{\prime}(z)=\alpha_{1}^{\prime}(z)$ or $n p^{\prime}(z)=\alpha_{2}^{\prime}(z)$;
(3) $f(z)$ satisfies the first order linear differential equation $f^{\prime}(z)=n^{-1}\left(p_{2}^{\prime}(z) / p_{2}(z)+\right.$ $\left.\alpha_{2}^{\prime}(z)\right) f(z)+\psi(z)$ and $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=(n-1) / n$ or $f(z)$ satisfies the first order linear differential equation $f^{\prime}(z)=n^{-1}\left(p_{1}^{\prime}(z) / p_{1}(z)+\alpha_{1}^{\prime}(z)\right) f(z)+\psi(z)$ and $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=n /(n-1)$, where $\psi(z)$ is a rational function;
(4) $f(z)=\gamma_{1}(z) \mathrm{e}^{\beta_{1}(z)}+\gamma_{2}(z) \mathrm{e}^{-\beta_{1}(z)}$ and $\alpha_{1}^{\prime}(z) / \alpha_{2}^{\prime}(z)=-1$, where $\gamma_{1}(z), \gamma_{2}(z)$ are nonzero rational functions and $\beta_{1}(z)$ is a polynomial with $n \beta_{1}^{\prime}(z)=\alpha_{1}^{\prime}(z)$ or $n \beta_{1}^{\prime}(z)=\alpha_{2}^{\prime}(z)$.

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

$$
\begin{equation*}
f^{n}(z)+P_{d}(z, f)=p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)} \tag{1.2}
\end{equation*}
$$

where $P_{d}(z, f)$ is a differential-difference polynomial in $f(z)$ of degree $d \leqslant n-1$ 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 $\varrho_{2}(f)<1$ to equation

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

then one of the following relations holds:
(1) $f(z)=c_{1} \exp \left(\frac{1}{3} \alpha_{1} z\right)+c_{2} \exp \left(\frac{1}{3} \alpha_{2} z\right)$, where $c_{1}, c_{2} \in \mathbb{C} \backslash\{0\}$ satisfying $c_{1}^{3}=p_{1}$, $c_{2}^{3}=p_{2}$ and $\alpha_{1}+\alpha_{2}=0$,
(2) $f^{3}(z)=\left(p_{1}-c_{1}\right) \exp \left(\alpha_{1} z\right)$ and $P_{d}(z, f)=c_{1} \exp \left(\alpha_{1} z\right)+p_{2} \exp \left(\alpha_{2} z\right)$, where $c_{1}$ is a constant,
(3) $f^{3}(z)=\left(p_{2}-c_{2}\right) \exp \left(\alpha_{2} z\right)$ and $P_{d}(z, f)=p_{1} \exp \left(\alpha_{1} z\right)+c_{2} \exp \left(\alpha_{2} z\right)$, 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 $n \geqslant d+2$ ?

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 $n \geqslant d+2$. 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 differencedifferential equation

$$
\begin{equation*}
f^{n}(z)+P_{d}(z, f)=p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)} \tag{1.3}
\end{equation*}
$$

satisfying $\varrho_{2}(f)<1$ and $N(r, \infty ; f)=S(r, f)$, then one of the following cases holds:
(1) $f(z)=q(z) \mathrm{e}^{\alpha_{2}(z) / n}$ and $\alpha_{1}^{\prime}(z) \equiv \alpha_{2}^{\prime}(z)$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=c_{0} p_{2}(z)$, where $c_{0} \in \mathbb{C} \backslash\{0\}$;
(2) $f(z)=q(z) \mathrm{e}^{\alpha_{1}(z) / n}$ and $\alpha_{1}^{\prime} \equiv \alpha_{2}^{\prime}(z)$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=p_{1}(z)+c_{1} p_{2}(z)$, where $c_{1} \in \mathbb{C}$;
(3) $T\left(r, \mathrm{e}^{\left(k \alpha_{1}-n \alpha_{2}\right) /(n+1)}\right)=S(r, f)$, where $k \in\{0,1,2, \ldots, d\}$. In this case, $f(z)=$ $q(z) \mathrm{e}^{\alpha_{1}(z) / n}$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=p_{1}(z)$;
(4) $T\left(r, \mathrm{e}^{\left(k \alpha_{2}-n \alpha_{1}\right) /(n+1)}\right)=S(r, f)$, where $k \in\{0,1,2, \ldots, d\}$. In this case, $f(z)=$ $q(z) \mathrm{e}^{\alpha_{2}(z) / n}$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=p_{2}(z)$;
(5) $T\left(r, \mathrm{e}^{(n-1) \alpha_{1}-n \alpha_{2}}\right)=S(r, f)$. In this case, $f(z)=u_{1}(z) \mathrm{e}^{\alpha_{1}(z) / n}-v_{1}(z)$, 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) $T\left(r, \mathrm{e}^{(n-1) \alpha_{2}-n \alpha_{1}}\right)=S(r, f)$. In this case, $f(z)=u_{2}(z) \mathrm{e}^{\alpha_{2}(z) / n}-v_{2}(z)$, 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) $T\left(r, \mathrm{e}^{\alpha_{1}-\alpha_{2}}\right)=S(r, f)$. In this case, $f(z)=q(z) \mathrm{e}^{\alpha_{1} / n}$ 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) $T\left(r, \mathrm{e}^{\alpha_{1}+\alpha_{2}}\right)=S(r, f)$. In this case, $f(z)=\delta_{1}(z) \mathrm{e}^{\gamma(z)}+\delta_{2}(z) \mathrm{e}^{-\gamma(z)}$, 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 $\mathrm{e}^{n \gamma(z)+\alpha_{1}(z)}$ is a small function of $f(z)$ or $\mathrm{e}^{n \gamma(z)+\alpha_{2}(z)}$ 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 $\varrho_{2}(f)<1$.

Remark 1.1. It is easy to see that conclusions (5) and (6) in Theorem 1.1 can not be removed by the following examples.

Example 1.1. Let us consider the difference-differential equation

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

where $P_{d}(z, f)=-\frac{1}{3} f^{\prime}(z)-\frac{2}{27}, p_{1}(z)=p_{2}(z)=1, \alpha_{1}(z)=3 z$ and $\alpha_{2}(z)=2 z$. Here $n=3$ and $d=1$. One can easily verify that $f(z)=u_{1}(z) \mathrm{e}^{\alpha_{1}(z) / 3}-v_{1}(z)$, 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

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

where $P_{d}(z, f)=f^{2}(z+c)-3\left(f^{\prime}(z)\right)^{2}-4 f^{\prime \prime}(z) f(z)-2 f(z+c), p_{1}(z)=1, p_{2}(z)=4$, $\alpha_{1}(z)=4 z, \alpha_{2}(z)=3 z$ and $c \in \mathbb{C} \backslash\{0\}$ such that $\mathrm{e}^{c}=1$. Here $n=4$ and $d=2$. One can easily verify that $f(z)=u_{2}(z) \mathrm{e}^{\alpha_{2}(z) / 4}-v_{2}(z)$, where $u_{2}(z)=1$ and $v_{2}(z)=-1$ is a solution of the given difference-differential equation.

Remark 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

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

where $P_{d}(z, f) \equiv-2, p_{1}(z)=p_{2}(z)=1, \alpha_{1}(z)=2 z$ and $\alpha_{2}(z)=-2 z$. Here $n=2$ and $d=0$. One can easily verify that $f(z)=\delta_{1}(z) \mathrm{e}^{\gamma(z)}+\delta_{2}(z) \mathrm{e}^{-\gamma(z)}$ 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 $\mathrm{e}^{n \gamma(z)+\alpha_{2}(z)}$ is a small function of $f(z)$.

Example 1.4. Let us consider the difference-differential equation

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

where $P_{d}(z, f)=z f^{\prime \prime}(z)-f^{\prime}(z)-\left(4 z^{3}+3\right) f(z), p_{1}(z)=p_{2}(z)=1, \alpha_{1}(z)=3 z^{2}$ and $\alpha_{2}(z)=-3 z^{3}$. Here $n=3$ and $d=1$. One can easily verify that $f(z)=$ $\delta_{1}(z) \mathrm{e}^{\gamma(z)}+\delta_{2}(z) \mathrm{e}^{-\gamma(z)}$ 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 $\mathrm{e}^{n \gamma(z)+\alpha_{2}(z)}$ 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 $\left\{a_{\lambda}(z): \lambda \in I\right\}$ such that $m\left(r, a_{\lambda}\right)=$ $S(r, f)$ 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 $T(r, f) \leqslant \bar{N}(r, \infty ; f)+\bar{N}\left(r, a_{1} ; f\right)+\bar{N}\left(r, a_{2} ; f\right)+S(r, f)$.

Lemma 2.3 ([9]). Let $f(z)$ be a non-constant meromorphic function and let $a_{n}(\not \equiv 0), a_{n-1}, \ldots, a_{0} \in S(f)$. Then $T\left(r, \sum_{i=0}^{n} a_{i} f^{i}\right)=n T(r, f)+S(r, f)$.

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 $c \in \mathbb{C} \backslash\{0\}, \varepsilon>0$ 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 $d \leqslant n-1$ 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

$$
\begin{equation*}
f^{n}(z)+P_{d}(z, f)=p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)} \tag{2.1}
\end{equation*}
$$

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 $p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}$ is a rational function, say $R_{1}(z)$, and so $-p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}=p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}-R_{1}(z)$. This shows that $p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}-R_{1}(z)$ has finitely many zeros. But from Lemma 2.2, one can easily conclude that $p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}-R_{1}(z)$ 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

$$
\begin{aligned}
G_{\mu}(z, f)= & (f(z))^{p_{0}^{\mu}}\left(f^{\prime}(z)\right)^{p_{1}^{\mu}} \ldots\left(f^{(k)}(z)\right)^{p_{k}^{\mu}}\left(f\left(z+c_{0}\right)\right)^{q_{0}^{\mu}}\left(f\left(z+c_{1}\right)\right)^{q_{1}^{\mu}} \ldots\left(f\left(z+c_{k}\right)\right)^{q_{k}^{\mu}} \\
& \times\left(f\left(z+c_{\mu}\right)\right)^{l_{0}^{\mu}}\left(f^{\prime}\left(z+c_{\mu}\right)\right)^{\mu_{1}^{\mu}} \ldots\left(f^{(k)}\left(z+c_{\mu}\right)\right)^{\mu_{k}^{\mu}},
\end{aligned}
$$

$p_{0}^{\mu}, p_{1}^{\mu}, \ldots, p_{k}^{\mu}, q_{0}^{\mu}, q_{1}^{\mu}, \ldots, q_{k}^{\mu}, l_{0}^{\mu}, l_{1}^{\mu}, \ldots, l_{k}^{\mu} \in \mathbb{N} \cup\{0\}$ such that $\sum_{j=0}^{k} p_{j}^{\mu}+\sum_{j=0}^{k} q_{j}^{\mu}+\sum_{j=0}^{k} l_{j}^{\mu}=$ $\mu \leqslant d$. Therefore we have

$$
\begin{equation*}
P_{d}(z, f)=\sum_{\mu} b_{\mu}(z) \frac{G_{\mu}(z, f)}{f^{\mu}(z)} f^{\mu}(z) \tag{2.2}
\end{equation*}
$$

Now by Lemmas 2.4 and 2.5, we derive

$$
\begin{aligned}
& m\left(r, b_{\mu}(z) \frac{G_{\mu}(z, f)}{f^{\mu}(z)}\right) \\
& \quad=m\left(r, b_{\mu}(z)\left(\frac{f^{\prime}(z)}{f(z)}\right)^{p_{1}^{\mu}} \ldots\left(\frac{f^{(k)}(z)}{f(z)}\right)^{p_{k}^{\mu}} \ldots\left(\frac{f\left(z+c_{\mu}\right)}{f(z)}\right)^{l_{0}^{\mu}} \ldots\left(\frac{f^{(k)}\left(z+c_{\mu}\right)}{f(z)}\right)^{l_{k}^{\mu}}\right) \\
& \quad=S(r, f) .
\end{aligned}
$$

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 $c_{d}(z) \not \equiv 0$ and $m\left(r, c_{i}(z)\right)=S(r, f)$ for $i=0,1,2, \ldots, d$. Now by using the mathematical induction, it follows that $m\left(r, P_{d}(z, f)\right) \leqslant d m(r, f)+S(r, f)$. Since $N(r, \infty ; f)=S(r, f)$, it follows that

$$
\begin{equation*}
T\left(r, P_{d}(z, f)\right) \leqslant d T(r, f)+S(r, f) \tag{2.3}
\end{equation*}
$$

Now from (2.1) and (2.3) we have

$$
\begin{equation*}
T\left(p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}\right)=T\left(r, f^{n}(z)+P_{d}(z, f)\right)=n T(r, f)+S(r, f) \tag{2.4}
\end{equation*}
$$

and

$$
\begin{align*}
T\left(p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}\right) & =T\left(r, f^{n}(z)+P_{d}(z, f)\right)  \tag{2.5}\\
& \geqslant T\left(r, f^{n}(z)\right)-T\left(r, P_{d}(z, f)\right) \\
& \geqslant(n-d) T(r, f)+S(r, f)
\end{align*}
$$

It follows from (2.4) and (2.5) that

$$
(n-d) T(r, f)+S(r, f) \leqslant T\left(p_{1}(z) \mathrm{e}^{\alpha_{1}(z)}+p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}\right) \leqslant n T(r, f)+S(r, f)
$$

which implies that $\varrho(f)<\infty$. 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 $q_{3} a \not \equiv 0$. If

$$
q_{1} f^{2}+q_{2} f f^{\prime}+q_{3}\left(f^{\prime}\right)^{2}=a
$$

then

$$
q_{3}\left(q_{2}^{2}-4 q_{1} q_{3}\right) \frac{a^{\prime}}{a}+q_{2}\left(q_{2}^{2}-4 q_{1} q_{3}\right)-q_{3}\left(q_{2}^{2}-4 q_{1} q_{3}\right)^{\prime}+\left(q_{2}^{2}-4 q_{1} q_{3}\right) q_{3}^{\prime} \equiv 0
$$

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 $\gamma \in S(f)$.

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

$$
\begin{equation*}
g(z)=f^{n+1}(z)+P_{n-1}(z, f) \tag{2.6}
\end{equation*}
$$

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 $\gamma \not \equiv 0$. 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

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

$$
\begin{equation*}
f^{n}+P_{d}=p_{1} \mathrm{e}^{\alpha_{1}}+p_{2} \mathrm{e}^{\alpha_{2}}, \tag{3.1}
\end{equation*}
$$

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

$$
\begin{equation*}
n f^{n-1} f^{\prime}+P_{d}^{\prime}=\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) \mathrm{e}^{\alpha_{1}}+\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) \mathrm{e}^{\alpha_{2}} \tag{3.2}
\end{equation*}
$$

Now by eliminating $\mathrm{e}^{\alpha_{2}}$ from (3.1) and (3.2), we have

$$
\begin{equation*}
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)+p_{2} P_{d}^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d}=A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.3}
\end{equation*}
$$

where $A_{1}=p_{2}\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right)-p_{1}\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)$. Again by eliminating $\mathrm{e}^{\alpha_{1}}$ from (3.1) and (3.2), we have

$$
\begin{equation*}
f^{n-1}\left(n p_{1} f^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f\right)+p_{1} P_{d}^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) P_{d}=-A_{1} \mathrm{e}^{\alpha_{2}} \tag{3.4}
\end{equation*}
$$

Suppose that $A_{1} \equiv 0$. Then we have $\alpha_{1}^{\prime}-\alpha_{2}^{\prime}=p_{2}^{\prime} / p_{2}-p_{1}^{\prime} / p_{1}$ and so $\alpha_{1}^{\prime} \equiv \alpha_{2}^{\prime}$. Now from (3.3) we have

$$
\begin{equation*}
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)=\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d}-p_{2} P_{d}^{\prime} \tag{3.5}
\end{equation*}
$$

Suppose that $n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f \not \equiv 0$. Then by Lemma 2.1 , we have

$$
\left\{\begin{array}{l}
m\left(r, n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)=S(r, f),  \tag{3.6}\\
m\left(r, n p_{2} f f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f^{2}\right)=S(r, f)
\end{array}\right.
$$

Since $N(r, \infty ; f)=S(r, f)$, from (3.6) we conclude that
$T(r, f) \leqslant T\left(r, n p_{2} f^{\prime} f-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f^{2}\right)+T\left(r, n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)+O(1)=S(r, f)$,
which is impossible. Therefore $n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f \equiv 0$ and so by integration, we get $f^{n}=c_{0} p_{2} \mathrm{e}^{\alpha_{2}}$, where $c_{0} \in \mathbb{C} \backslash\{0\}$. Therefore we let $f(z)=q(z) \mathrm{e}^{\alpha_{2}(z) / n}$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=c_{0} p_{2}(z)$.

Next we suppose that $A_{1}(z) \not \equiv 0$. Now differentiating (3.3) once, we get

$$
\begin{gather*}
f^{n-2}\left(-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)^{\prime} f^{2}-n p_{2} \alpha_{2}^{\prime} f f^{\prime}+(n-1) n p_{2}\left(f^{\prime}\right)^{2}+n p_{2} f f^{\prime \prime}\right)+Q_{d}^{\prime}  \tag{3.7}\\
=\left(A_{1}^{\prime}+A_{1} \alpha_{1}^{\prime}\right) \mathrm{e}^{\alpha_{1}}
\end{gather*}
$$

where

$$
\begin{equation*}
Q_{d}=p_{2} P_{d}^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d} \tag{3.8}
\end{equation*}
$$

Eliminating $\mathrm{e}^{\alpha_{1}}$ from (3.3) and (3.7), we get

$$
\begin{equation*}
f^{n-2}\left(h_{21} f^{2}+h_{22} f f^{\prime}+h_{23}\left(f^{\prime}\right)^{2}+h_{24} f f^{\prime \prime}\right)=R_{d} \tag{3.9}
\end{equation*}
$$

where

$$
\left\{\begin{array}{l}
R_{d}=\left(A_{1}^{\prime}+A_{1} \alpha_{1}^{\prime}\right) Q_{d}-A_{1} Q_{d}^{\prime}  \tag{3.10}\\
h_{21}=\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)\left(A_{1}^{\prime}+A_{1} \alpha_{1}^{\prime}\right)-A_{1}\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)^{\prime} \\
h_{22}=-n\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right) p_{2} A_{1}-n p_{2} A_{1}^{\prime} \\
h_{23}=n(n-1) p_{2} A_{1} \not \equiv 0 \\
h_{24}=n p_{2} A_{1} \not \equiv 0
\end{array}\right.
$$

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

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

$$
\frac{\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)^{\prime}}{p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}}-\frac{A_{1}^{\prime}}{A_{1}} \equiv \alpha_{1}^{\prime}
$$

and so by integration we have $p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}=c_{1} A_{1} \mathrm{e}^{\alpha_{1}}$, where $c_{1} \in \mathbb{C} \backslash\{0\}$. This shows that $A_{1} \mathrm{e}^{\alpha_{1}} \in S(f)$. Then from (3.3) we have

$$
\begin{equation*}
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)=\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d}-p_{2} P_{d}^{\prime}+A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.11}
\end{equation*}
$$

In this case, one can also easily conclude that $f(z)=q(z) \mathrm{e}^{\alpha_{2}(z) / n}$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=c_{1} p_{2}(z)$, where $c_{1} \in \mathbb{C} \backslash\{0\}$.

Next we suppose that $h_{21} \not \equiv 0$. Let

$$
\begin{equation*}
h_{21} f^{2}+h_{22} f f^{\prime}+h_{23}\left(f^{\prime}\right)^{2}+h_{24} f f^{\prime \prime}=a \tag{3.12}
\end{equation*}
$$

Now we consider the following two cases.
Case 1. Suppose that $a \equiv 0$. Then from (3.12) we have

$$
\begin{equation*}
-h_{21} f^{2} \equiv h_{22} f f^{\prime}+h_{23}\left(f^{\prime}\right)^{2}+h_{24} f f^{\prime \prime} \tag{3.13}
\end{equation*}
$$

Let $z_{1}$ be a zero of $f$ of order $l_{1}$ such that $h_{2 i}\left(z_{1}\right) \neq 0, \infty$ for $i=1,2,3,4$. Clearly, $z_{1}$ is a zero with multiplicity $2 l_{1}$ of the left-hand side of equation (3.13) and a zero with multiplicity $2 l_{1}-2$ 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

$$
\begin{equation*}
R_{d} \equiv 0, \quad \text { i.e., }\left(A_{1}^{\prime}+A_{1} \alpha_{1}^{\prime}\right) Q_{d} \equiv A_{1} Q_{d}^{\prime} \tag{3.14}
\end{equation*}
$$

First we suppose that $Q_{d} \equiv 0$. Then from (3.8) we have

$$
\begin{equation*}
\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d} \equiv p_{2} P_{d}^{\prime} \tag{3.15}
\end{equation*}
$$

If $P_{d} \equiv 0$, then from (3.1) and (3.3) we have, respectively,

$$
\begin{equation*}
f^{n}=p_{1} \mathrm{e}^{\alpha_{1}}+p_{2} \mathrm{e}^{\alpha_{2}} \tag{3.16}
\end{equation*}
$$

and

$$
\begin{equation*}
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)=A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.17}
\end{equation*}
$$

Now (3.17) gives

$$
\begin{equation*}
n p_{2} \frac{f^{\prime}}{f}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right)=A_{1} \frac{\mathrm{e}^{\alpha_{1}}}{f^{n}} \tag{3.18}
\end{equation*}
$$

Using Lemma 2.4, one can easily conclude from (3.18) that $m\left(r, \mathrm{e}^{\alpha_{1}} / f^{n}\right)=O(\log r)$. Since $N(r, 0 ; f)=O(\log r)$, we have $T\left(r, \mathrm{e}^{\alpha_{1}} / f^{n}\right)=O(\log r)$. Then by the first fundamental theorem, we have $T\left(r, f^{n} / \mathrm{e}^{\alpha_{1}}\right)=O(\log r)$. 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 $T\left(r, \mathrm{e}^{\alpha_{2}-\alpha_{1}}\right)=O(\log r)$ and so $\mathrm{e}^{\alpha_{2}-\alpha_{1}}$ is a nonzero constant. Let $\mathrm{e}^{\alpha_{2}-\alpha_{1}}=c_{2} \in \mathbb{C} \backslash\{0\}$. Clearly $\alpha^{\prime} \equiv \alpha_{2}^{\prime}$. Now from (3.16) we have $f^{n}=\varphi_{1} \mathrm{e}^{\alpha_{1}}$, where $\varphi_{1}=p_{1}+c_{1} p_{2}$ is a rational function. In this case we also have $f(z)=q(z) \mathrm{e}^{\alpha_{1}(z) / n}$, 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 $P_{d} \not \equiv 0$. Then from (3.15) we have

$$
\begin{equation*}
\frac{P_{d}^{\prime}}{P_{d}} \equiv \alpha_{2}^{\prime}+\frac{p_{2}^{\prime}}{p_{2}} \tag{3.19}
\end{equation*}
$$

Integrating, we get $P_{d}=c_{3} p_{2} \mathrm{e}^{\alpha_{2}}$, where $c_{3} \in \mathbb{C} \backslash\{0\}$ 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 $f^{n}=p_{1} \mathrm{e}^{\alpha_{1}}$ and $P_{d} \equiv 0$, which contradicts the fact that $P_{d} \not \equiv 0$. Therefore $c_{3}=1$ and so $f^{n}=p_{1} \mathrm{e}^{\alpha_{1}}$ and $P_{d}=p_{2} \mathrm{e}^{\alpha_{2}} \not \equiv 0$. In this case also, we have $f(z)=q(z) \mathrm{e}^{\alpha_{1}(z) / n}$, where $q(z)$ is a nonzero rational function such that $q^{n}(z)=p_{1}(z)$. Note that

$$
\begin{equation*}
P_{d}(z, f)=\sum_{\mu} b_{\mu}(z) \frac{G_{\mu}(z, f)}{f^{\mu}(z)} f^{\mu}(z) \tag{3.20}
\end{equation*}
$$

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

$$
\begin{aligned}
G_{\mu}(z, f)= & (f(z))^{p_{0}^{\mu}}\left(f^{\prime}(z)\right)^{p_{1}^{\mu}} \ldots\left(f^{(k)}(z)\right)^{p_{k}^{\mu}} \\
& \times\left(f\left(z+c_{\mu}\right)\right)^{q_{0}^{\mu}}\left(f^{\prime}\left(z+c_{\mu}\right)\right)^{q_{1}^{\mu}} \ldots\left(f^{(k)}\left(z+c_{\mu}\right)\right)^{q_{k}^{\mu}}
\end{aligned}
$$

$p_{0}^{\mu}, p_{1}^{\mu}, \ldots, p_{k}^{\mu}, q_{0}^{\mu}, q_{1}^{\mu}, \ldots, q_{k}^{\mu} \in \mathbb{N} \cup\{0\}$ 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 $m\left(r, G_{\mu}(z, f) / f^{\mu}(z)\right)=S(r, f)$. Since $N(r, \infty ; f)+$ $N(r, 0 ; f)=S(r, f)$, it follows that $T\left(r, G_{\mu}(z, f) / f^{\mu}(z)\right)=S(r, f)$. Therefore (3.20) takes the form $P_{d}(z, f)=c_{d}(z) f^{d}(z)+c_{d-1}(z) f^{d-1}(z)+\ldots+c_{0}(z)$, where $c_{d}(z) \not \equiv 0$ and $c_{i} \in S(f)$ for $i=0,1,2, \ldots, d$. Now substituting $f(z)=q(z) \mathrm{e}^{\alpha_{1}(z) / n}$ into $P_{d}(z, f)=p_{2}(z) \mathrm{e}^{\alpha_{2}(z)}$, we get

$$
\begin{equation*}
\sum_{k=0}^{d} a_{2 k}(z) \mathrm{e}^{k \alpha_{1}(z) / n}=p_{2}(z) \mathrm{e}^{\alpha_{2}(z)} \tag{3.21}
\end{equation*}
$$

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

Since $T(r, f)=T\left(r, \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f)$, it follows that $a_{2 k}(z), k=0,1, \ldots, d$, are small functions of $\mathrm{e}^{\alpha_{1} / n}$ and so $a_{2 k}(z), k=0,1, \ldots, d$, are small functions of $\mathrm{e}^{k \alpha_{1} / n}$, where $k \in\{1,2, \ldots, d\}$. Since $p_{2} \not \equiv 0$, from (3.21) we conclude that there exists at least one value of $k \in\{0,1, \ldots, d\}$ such that $a_{2 k} \not \equiv 0$. We now claim that there exists exactly one value of $k \in\{0,1, \ldots, d\}$ such that $a_{2 k} \not \equiv 0$. If $d=0$, then our claim is true. Next we suppose that $d \geqslant 1$. If possible, suppose that there exist at least two values of $k \in\{0,1, \ldots, d\}$ such that $a_{2 k} \not \equiv 0$. For the sake of simplicity we may assume that $a_{2 k} \not \equiv 0$ for $k \in\{0,1,2, \ldots, d\}$. Now by Lemma 2.3 we have

$$
\begin{equation*}
T\left(r, \sum_{k=1}^{d} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)=d T\left(r, \mathrm{e}^{\alpha_{1} / n}\right)+S\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \tag{3.22}
\end{equation*}
$$

Also from (3.21) we have

$$
\begin{equation*}
N\left(r,-a_{20} ; \sum_{k=1}^{d} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)=N\left(r, 0 ; p_{2}\right) \leqslant S\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \tag{3.23}
\end{equation*}
$$

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

$$
\begin{aligned}
d T\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \leqslant & \bar{N}\left(r, 0 ; \sum_{k=1}^{d} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)+\bar{N}\left(r, \infty ; \sum_{k=1}^{d} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right) \\
& +\bar{N}\left(r,-a_{20} ; \sum_{k=1}^{d} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)+S\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \\
\leqslant & \bar{N}\left(r, 0 ; \sum_{k=0}^{d-1} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)+S\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \\
\leqslant & T\left(r, \sum_{k=0}^{d-1} a_{2 k} \mathrm{e}^{k \alpha_{1} / n}\right)+S\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \\
= & (d-1) T\left(r, \mathrm{e}^{\alpha_{1} / n}\right)+S\left(r, \mathrm{e}^{\alpha_{1} / n}\right)
\end{aligned}
$$

which is impossible. Therefore there exists exactly one value of $k \in\{0,1, \ldots, d\}$ such that $a_{2 k} \not \equiv 0$ and so from (3.21) we conclude that there must exist exactly one value of $k \in\{0,1,2, \ldots, d\}$ such that $\mathrm{e}^{\left(k \alpha_{1}-n \alpha_{2}\right) / n}$ is a small function of $f$.

Next we suppose that $Q_{d} \not \equiv 0$. Then from (3.14) we have

$$
\begin{equation*}
\frac{Q_{d}^{\prime}}{Q_{d}} \equiv \frac{A_{1}^{\prime}}{A_{1}}+\alpha_{1}^{\prime} \tag{3.24}
\end{equation*}
$$

Integrating, we get $Q_{d}=c_{4} A_{1} \mathrm{e}^{\alpha_{1}}$, where $c_{4} \in \mathbb{C} \backslash\{0\}$ and so from (3.3) we get

$$
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right) \equiv\left(\frac{1}{c_{4}}-1\right) Q_{d}
$$

Let $\varphi_{3}=n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f$. If $c_{4} \neq 1$, then by Lemma 2.1, we have $m\left(r, \varphi_{3}\right)=S(r, f)$ and $m\left(r, \varphi_{3} f\right)=S(r, f)$. Since $N(r, \infty ; f)=S(r, f)$, it follows that $T\left(r, \varphi_{3}\right)=S(r, f)$ and $T\left(r, \varphi_{3} f\right)=S(r, f)$. Note that

$$
T(r, f) \leqslant T\left(r, \varphi_{3} f\right)+T\left(r, \frac{1}{\varphi_{3}}\right)+S(r, f)=S(r, f)
$$

which is impossible. Hence $c_{4}=1$ and so $\varphi_{3} \equiv 0$. Then we have

$$
n \frac{f^{\prime}}{f}=\frac{p_{2}^{\prime}}{p_{2}}+\alpha_{2}^{\prime}
$$

On integration, we get $f^{n}=c_{5} p_{2} \mathrm{e}^{\alpha_{2}}$, where $c_{5} \in \mathbb{C} \backslash\{0\}$. 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 $f^{n}=p_{2} \mathrm{e}^{\alpha_{2}}$. Also from (3.1) we have $P_{d}=p_{1} \mathrm{e}^{\alpha_{1}}$. In this case we have $f(z)=q(z) \mathrm{e}^{\alpha_{2}(z) / n}$, 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 $\mathrm{e}^{\left(k \alpha_{2}-n \alpha_{1}\right) / n}$ is a small function of $f$.

Case 2. Suppose that $a \not \equiv 0$. Then by Lemma 2.1, we can conclude that $a$ is a small function of $f$. Now from (3.12) we have

$$
\begin{equation*}
\frac{1}{f^{2}}=\frac{h_{21}}{a}+\frac{h_{22}}{a} \frac{f^{\prime}}{f}+\frac{h_{23}}{a}\left(\frac{f^{\prime}}{f}\right)^{2}+\frac{h_{24}}{a} \frac{f^{\prime \prime}}{f} \tag{3.25}
\end{equation*}
$$

Therefore from Lemma 2.4 and (3.25) we conclude that $m\left(r, 1 / f^{2}\right)=S(r, f)$, 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 $h_{2 i}\left(z_{2}\right) \neq 0, \infty$ for $i=1,2,3,4$. Then from (3.12) we conclude that $z_{2}$ is a zero of $a$. Therefore $N_{(2}(r, 0 ; f) \leqslant T(r, a)=S(r, f)$, i.e., $N_{(2}(r, 0 ; f)=S(r, f)$. Consequently, $f$ has infinitely many simple zeros. Differentiating (3.12) once, we have

$$
\begin{align*}
a^{\prime}= & h_{21}^{\prime} f^{2}+\left(2 h_{21}+h_{22}^{\prime}\right) f f^{\prime}+\left(h_{22}+h_{23}^{\prime}\right)\left(f^{\prime}\right)^{2}+\left(h_{22}+h_{24}^{\prime}\right) f f^{\prime \prime}  \tag{3.26}\\
& +\left(2 h_{23}+h_{24}\right) f^{\prime} f^{\prime \prime}+h_{24} f f^{\prime \prime \prime}
\end{align*}
$$

Now from (3.12) and (3.26) we have

$$
\begin{align*}
\left(a h_{21}^{\prime}\right. & \left.-a^{\prime} h_{21}\right) f^{2}+\left(2 a h_{21}+a h_{22}^{\prime}-a^{\prime} h_{22}\right) f f^{\prime}+\left(a h_{22}+a h_{23}^{\prime}-a^{\prime} h_{23}\right)\left(f^{\prime}\right)^{2}  \tag{3.27}\\
& +\left(a h_{22}+a h_{24}^{\prime}-a^{\prime} h_{24}\right) f f^{\prime \prime}+a\left(2 h_{23}+h_{24}\right) f^{\prime} f^{\prime \prime}+a h_{24} f f^{\prime \prime \prime} \equiv 0
\end{align*}
$$

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 $\left(2 a h_{23}+a h_{24}\right) f^{\prime \prime}-\left(a^{\prime} h_{23}-a h_{22}-a h_{23}^{\prime}\right) f^{\prime}$. Let

$$
\begin{equation*}
\alpha=\frac{\left(2 a h_{23}+a h_{24}\right) f^{\prime \prime}-\left(a^{\prime} h_{23}-a h_{22}-a h_{23}^{\prime}\right) f^{\prime}}{f} . \tag{3.28}
\end{equation*}
$$

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

$$
\begin{equation*}
f^{\prime \prime}=\frac{a^{\prime} h_{23}-a h_{22}-a h_{23}^{\prime}}{2 a h_{23}+a h_{24}} f^{\prime}+\frac{\alpha}{2 a h_{23}+a h_{24}} f . \tag{3.29}
\end{equation*}
$$

Now from (3.12) and (3.29) we have

$$
\begin{equation*}
a=q_{1} f^{2}+q_{2} f f^{\prime}+q_{3}\left(f^{\prime}\right)^{2} \tag{3.30}
\end{equation*}
$$

where

$$
q_{1}=h_{21}-\frac{\beta}{2 a h_{23}+a h_{24}}, \quad q_{2}=h_{22}+\frac{a^{\prime} h_{23}-a h_{22}-a h_{23}^{\prime}}{2 a h_{23}+a h_{24}} h_{24} \quad \text { and } \quad q_{3}=h_{23}
$$

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

$$
\begin{equation*}
\frac{q_{2}}{q_{3}}=-\frac{2}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right)-\frac{3}{2 n-1} \frac{A_{1}^{\prime}}{A_{1}}+\frac{1}{2 n-1} \frac{a^{\prime}}{a}-\frac{1}{2 n-1} \frac{p_{2}^{\prime}}{p_{2}} \tag{3.31}
\end{equation*}
$$

By Lemma 2.7, we have

$$
\begin{equation*}
q_{3}\left(q_{2}^{2}-4 q_{1} q_{3}\right) \frac{a^{\prime}}{a}+q_{2}\left(q_{2}^{2}-4 q_{1} q_{3}\right)-q_{3}\left(q_{2}^{2}-4 q_{1} q_{3}\right)^{\prime}+\left(q_{2}^{2}-4 q_{1} q_{3}\right) q_{3}^{\prime} \equiv 0 . \tag{3.32}
\end{equation*}
$$

Let $\delta=q_{2}^{2}-4 q_{1} q_{3}$. Clearly $\delta$ is a small function of $f$. Now we consider the following two sub-cases.

Sub-case 2.1. Suppose that $\delta=q_{2}^{2}-4 q_{1} q_{3} \equiv 0$. Then from (3.30) we have

$$
q_{3}\left(f^{\prime}+\frac{q_{2}}{2 q_{3}} f\right)^{2}=a
$$

This shows that $f^{\prime}+q_{2} f /\left(2 q_{3}\right)$ is a small function of $f$. Let $b=f^{\prime}+q_{2} f /\left(2 q_{3}\right)$. Since $a \not \equiv 0$, it follows that $b \not \equiv 0$. By substituting $f^{\prime}=b-q_{2} f /\left(2 q_{3}\right)$ into (3.3) and (3.4), we have, respectively,

$$
\begin{equation*}
f^{n}\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}+n p_{2} \frac{q_{2}}{2 q_{3}}\right)-n p_{2} b f^{n-1}+R_{1 d}=A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.33}
\end{equation*}
$$

and

$$
\begin{equation*}
f^{n}\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}+n p_{1} \frac{q_{2}}{2 q_{3}}\right)-n p_{1} b f^{n-1}+R_{2 d}=-A_{1} \mathrm{e}^{\alpha_{2}} \tag{3.34}
\end{equation*}
$$

where $R_{1 d}=p_{2} P_{d}^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) P_{d}$ and $R_{2 d}=p_{1} P_{d}^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) P_{d}$.

Let

$$
\gamma_{1}=p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}+n p_{2} \frac{q_{2}}{2 q_{3}} \quad \text { and } \quad \gamma_{2}=p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}+n p_{1} \frac{q_{2}}{2 q_{3}}
$$

First we suppose that $\gamma_{1} \equiv 0$. Then using (3.31), we get

$$
\frac{p_{2}^{\prime}}{p_{2}}+\alpha_{2}^{\prime}=\frac{n}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}+\frac{3}{2} \frac{A_{1}^{\prime}}{A_{1}}-\frac{1}{2} \frac{a^{\prime}}{a}+\frac{1}{2} \frac{p_{2}^{\prime}}{p_{2}}\right) .
$$

Therefore by integrating, we get

$$
\left(p_{2} \mathrm{e}^{\alpha_{2}}\right)^{2 n-1}=c_{6} \frac{A_{1}^{3 n / 2} p_{2}^{n / 2}}{a^{n / 2}} \mathrm{e}^{n\left(\alpha_{1}+\alpha_{2}\right)}
$$

where $c_{6} \in \mathbb{C} \backslash\{0\}$. This shows that $\mathrm{e}^{(n-1) \alpha_{2}-n \alpha_{1}}$ is a small function of $f$. Next we suppose that $\gamma_{2} \equiv 0$. Then using (3.31), we get

$$
\frac{p_{1}^{\prime}}{p_{1}}+\alpha_{1}^{\prime}=\frac{n}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}+\frac{3}{2} \frac{A_{1}^{\prime}}{A_{1}}-\frac{1}{2} \frac{a^{\prime}}{a}+\frac{1}{2} \frac{p_{2}^{\prime}}{p_{2}}\right)
$$

Therefore by integrating, we get

$$
\left(p_{1} \mathrm{e}^{\alpha_{1}}\right)^{2 n-1}=c_{7} \frac{A_{1}^{3 n / 2} p_{2}^{n / 2}}{a^{n / 2}} \mathrm{e}^{n\left(\alpha_{1}+\alpha_{2}\right)}
$$

where $c_{7} \in \mathbb{C} \backslash\{0\}$. This shows that $\mathrm{e}^{(n-1) \alpha_{1}-n \alpha_{2}}$ 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 $\mathrm{e}^{(n-1) \alpha_{2}-n \alpha_{1}}$ and $\mathrm{e}^{(n-1) \alpha_{1}-n \alpha_{2}}$ are small functions of $f$. Clearly $\mathrm{e}^{\alpha_{1}+\alpha_{2}}$ is a small function of $f$ and so $\mathrm{e}^{\alpha_{2}}=\varphi_{4} \mathrm{e}^{-\alpha_{1}}$, where $\varphi_{4}$ is a small function of $f$. Now from (3.33) and (3.34) we have, respectively,

$$
\begin{equation*}
-n p_{2} b f^{n-1}+R_{1 d}=A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.35}
\end{equation*}
$$

and

$$
\begin{equation*}
-n p_{1} b f^{n-1}+R_{2 d}=-A_{1} \varphi_{4} \mathrm{e}^{-\alpha_{1}} \tag{3.36}
\end{equation*}
$$

Eliminating $\mathrm{e}^{\alpha_{1}}$ and $\mathrm{e}^{-\alpha_{1}}$, from (3.35) and (3.36) we have

$$
\begin{equation*}
f^{2 n-3}\left(n^{2} b^{2} p_{1} p_{2} f\right)+R_{3 d}=-A_{1}^{2} \varphi_{4} \tag{3.37}
\end{equation*}
$$

where $R_{3 d}=-n p_{2} b R_{2 d} f^{n-1}-n p_{1} b R_{1 d} f^{n-1}+R_{1 d} R_{2 d}$ is a differential polynomial in $f$ of degree $\leqslant 2 n-3$ 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 $\gamma_{1} \not \equiv 0$ and $\gamma_{2} \equiv 0$. Since $\gamma_{2} \equiv 0$, we have that $\mathrm{e}^{(n-1) \alpha_{1}-n \alpha_{2}}$ is a small function of $f$ and so

$$
\begin{equation*}
\mathrm{e}^{\alpha_{2}}=\varphi_{5} \mathrm{e}^{(n-1) \alpha_{1} / n}, \quad \text { where } \varphi_{5} \in S(f) \tag{3.38}
\end{equation*}
$$

Now from (3.33) and Lemma 2.8, there exists a small function $v_{1}$ of $f$ such that

$$
\begin{equation*}
\left(f+v_{1}\right)^{n}=\frac{A_{1}}{\gamma_{1}} \mathrm{e}^{\alpha_{1}} \text {, i.e., } f=u_{1} \mathrm{e}^{\alpha_{1} / n}-v_{1}, \tag{3.39}
\end{equation*}
$$

where $u_{1}$ is a nonzero small function of $f$. Since $f$ has infinitely many zeros, it follows that $v_{1} \not \equiv 0$. Now from (3.1), (3.38) and (3.39) we have

$$
\left(u_{1} \mathrm{e}^{\alpha_{1} / n}-v_{1}\right)^{n}+P_{d}=p_{1} \mathrm{e}^{\alpha_{1}}+c_{5} p_{2} \mathrm{e}^{(n-1) / n \alpha_{1}}
$$

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 $\gamma_{2} \not \equiv 0$. Since $\gamma_{1} \equiv 0$, we have that $\mathrm{e}^{(n-1) \alpha_{2}-n \alpha_{1}}$ is a small function of $f$ and so $\mathrm{e}^{\alpha_{1}}=\varphi_{6} \mathrm{e}^{(n-1) / n \alpha_{2}}$, where $\varphi_{6} \in S(f)$. Now proceeding in the same way as in Sub-case 2.1.2, one can easily conclude that $f=u_{2} \mathrm{e}^{\alpha_{2} / n}-v_{2}$, 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 $\gamma_{1} \not \equiv 0$ and $\gamma_{2} \not \equiv 0$. 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

$$
\left(f+v_{3}\right)^{n}=\frac{A_{1}}{\gamma_{1}} \mathrm{e}^{\alpha_{1}} \quad \text { and } \quad\left(f+v_{4}\right)^{n}=-\frac{A_{1}}{\gamma_{2}} \mathrm{e}^{\alpha_{2}}
$$

From these we have, respectively,

$$
\begin{equation*}
f=u_{3} \mathrm{e}^{\alpha_{1} / n}-v_{3} \quad \text { and } \quad f=u_{4} \mathrm{e}^{\alpha_{2} / n}-v_{4} \tag{3.40}
\end{equation*}
$$

where $u_{3}^{n}=A_{1} / \gamma_{1} \not \equiv 0$ and $u_{4}^{n}=-A_{1} / \gamma_{2} \not \equiv 0$. Since $f$ has infinitely many zeros, it follows that $v_{3} \not \equiv 0$ and $v_{4} \not \equiv 0$.

First we suppose that $\mathrm{e}^{\alpha_{1}-\alpha_{2}}$ is a small function of $f$. Then clearly $\mathrm{e}^{\alpha_{2}}=\varphi_{7} \mathrm{e}^{\alpha_{1}}$, where $\varphi_{7} \in S(f)$. Now from (3.1) we have

$$
\begin{equation*}
f^{n}+P_{d}=p_{5} \mathrm{e}^{\alpha_{1}} \tag{3.41}
\end{equation*}
$$

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 $p_{5} \not \equiv 0$. Then by Lemma 2.9 , we conclude that $f^{n}=p_{5} \mathrm{e}^{\alpha_{1}}$ and $P_{d} \equiv 0$. In this case we have $f(z)=q(z) \mathrm{e}^{\alpha_{1} / n}$, 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 $\mathrm{e}^{\alpha_{1}-\alpha_{2}}$ is not a small function of $f$. Note that $T(r, f) \leqslant$ $T\left(r, \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f)$. Also
$T\left(r, \mathrm{e}^{\alpha_{1} / n}\right) \leqslant T\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f) \leqslant T\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}-v_{3}\right)+S(r, f)=T(r, f)+S(r, f)$.
Combining these, we get $T(r, f)=T\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f)$. Similarly, we have $T(r, f)=T\left(r, u_{4} \mathrm{e}^{\alpha_{2} / n}\right)+S(r, f)$. These show that $S(r, f)=S\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}\right)=$ $S\left(r, u_{4} \mathrm{e}^{\alpha_{2} / n}\right)$. Clearly $u_{3}, u_{4}, v_{3}$ and $v_{4}$ are small functions of both $\mathrm{e}^{\alpha_{1} / n}$ and $\mathrm{e}^{\alpha_{2} / n}$. On the other hand, from (3.40) we have

$$
\begin{equation*}
u_{3} \mathrm{e}^{\alpha_{1} / n}-u_{4} \mathrm{e}^{\alpha_{2} / n}=v_{3}-v_{4} . \tag{3.42}
\end{equation*}
$$

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

$$
\begin{aligned}
T(r, f)=T\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f) \leqslant & \bar{N}\left(r, 0 ; u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+\bar{N}\left(r, \infty ; u_{3} \mathrm{e}^{\alpha_{1} / n}\right) \\
& +\bar{N}\left(r, v_{3}-v_{4} ; u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+S\left(r, u_{3} \mathrm{e}^{\alpha_{1} / n}\right)+S(r, f) \\
= & S(r, f)
\end{aligned}
$$

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 $\mathrm{e}^{\left(\alpha_{1}-\alpha_{2}\right) / n}=u_{4} / u_{3}$ and so $\mathrm{e}^{\alpha_{1}-\alpha_{2}}=\left(u_{4} / u_{3}\right)^{n}$. Consequently, $\mathrm{e}^{\alpha_{1}-\alpha_{2}}$ is a small function of $f$, which contradicts our assumption.

Sub-case 2.2. Suppose that $\delta=q_{2}^{2}-4 q_{1} q_{3} \not \equiv 0$. Then from (3.32) we have

$$
\frac{q_{2}}{q_{3}} \equiv \frac{\delta^{\prime}}{\delta}-\frac{q_{3}^{\prime}}{q_{3}}-\frac{a^{\prime}}{a}
$$

Therefore from (3.10) and (3.31) we have

$$
2\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right) \equiv(2 n-4) \frac{A_{1}^{\prime}}{A_{1}}+(2 n-2) \frac{a^{\prime}}{a}+(2 n-2) \frac{p_{2}^{\prime}}{p_{2}}-(2 n-1) \frac{\delta^{\prime}}{\delta}
$$

Integrating, we get

$$
\mathrm{e}^{2\left(\alpha_{1}+\alpha_{2}\right)}=c_{8} \frac{A_{1}^{2 n-4} a^{2 n-2} p_{2}^{2 n-2}}{\delta^{2 n-1}}
$$

where $c_{8} \in \mathbb{C}$. This shows that $\mathrm{e}^{\alpha_{1}+\alpha_{2}}$ is a small function of $f$ and so $\mathrm{e}^{\alpha_{2}}=\varphi_{8} \mathrm{e}^{-\alpha_{1}}$, where $\varphi_{8} \in S(f)$. Now from (3.3) and (3.4), we have, respectively,

$$
\begin{equation*}
f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)+R_{1 d}=A_{1} \mathrm{e}^{\alpha_{1}} \tag{3.43}
\end{equation*}
$$

and

$$
\begin{equation*}
f^{n-1}\left(n p_{1} f^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f\right)+R_{2 d}=-\varphi_{8} A_{1} \mathrm{e}^{-\alpha_{1}} \tag{3.44}
\end{equation*}
$$

Eliminating $\mathrm{e}^{\alpha_{1}}$ and $\mathrm{e}^{-\alpha_{1}}$, from (3.43) and (3.44) we have

$$
\begin{equation*}
f^{2 n-2}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right)\left(n p_{1} f^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f\right)+\mathcal{Q}_{d}^{*}=-\varphi_{8} A_{1}^{2} \tag{3.45}
\end{equation*}
$$

where

$$
\mathcal{Q}_{d}^{*}=f^{n-1}\left(n p_{2} f^{\prime}-\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f\right) R_{2 d}+f^{n-1}\left(n p_{1} f^{\prime}-\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f\right) R_{1 d}+R_{1 d} R_{2 d}
$$

is a differential polynomial in $f$ of degree $\leqslant 2 n-2$ with small functions of $f$ as its coefficients. Now by Lemma 2.1, we conclude that $\left(\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f-n p_{1} f^{\prime}\right) \times$ $\left(\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f-n p_{2} f^{\prime}\right)=b_{11}$, where $b_{11}$ is a small function of $f$. If $b_{11} \equiv 0$, then we have either $\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f-n p_{1} f^{\prime} \equiv 0$ or $\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f-n p_{2} f^{\prime} \equiv 0$. Thus, in either case one can easily conclude that $N(r, 0 ; f)=S(r, f)$, which is impossible here. Hence $b_{11} \not \equiv 0$. Therefore we can assume that

$$
\begin{equation*}
\left(p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}\right) f-n p_{2} f^{\prime}=b_{1} \mathrm{e}^{\gamma} \quad \text { and } \quad\left(p_{1} \alpha_{1}^{\prime}+p_{1}^{\prime}\right) f-n p_{1} f^{\prime}=b_{2} \mathrm{e}^{-\gamma} \tag{3.46}
\end{equation*}
$$

where $b_{1}, b_{2}$ are small functions of $f$ such that $b_{1} b_{2}=b_{11}$ 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

$$
f^{\prime}=\frac{1}{n}\left(\alpha_{2}^{\prime}+\frac{p_{2}^{\prime}}{p_{2}}\right) f-\frac{b_{1} \mathrm{e}^{\gamma}}{n p_{2}} \quad \text { and } \quad f^{\prime}=\frac{1}{n}\left(\alpha_{1}^{\prime}+\frac{p_{1}^{\prime}}{p_{1}}\right) f-\frac{b_{2} \mathrm{e}^{-\gamma}}{n p_{1}} .
$$

These imply that

$$
\begin{equation*}
\left(\alpha_{1}^{\prime}-\alpha_{2}^{\prime}+\frac{p_{1}^{\prime}}{p_{1}}-\frac{p_{2}^{\prime}}{p_{2}}\right) f=\frac{b_{2} \mathrm{e}^{-\gamma}}{p_{1}}-\frac{b_{1} \mathrm{e}^{\gamma}}{p_{2}} . \tag{3.47}
\end{equation*}
$$

If $\alpha_{1}^{\prime}-\alpha_{2}^{\prime}+p_{1}^{\prime} / p_{1}-p_{2}^{\prime} / p_{2} \equiv 0$, then by integration, we have $\mathrm{e}^{\alpha_{1}-\alpha_{2}}=c_{9} p_{2} / p_{1}$, where $c_{9} \in \mathbb{C} \backslash\{0\}$ and so $\alpha_{1}-\alpha_{2}$ is a constant. Since $\mathrm{e}^{\alpha_{2}}=\varphi_{8} \mathrm{e}^{-\alpha_{1}}$, it follows that $\mathrm{e}^{\alpha_{2}}$ is a small function of $f$. Certainly $\mathrm{e}^{\alpha_{1}}$ 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 $\alpha_{1}^{\prime}-\alpha_{2}^{\prime}+p_{1}^{\prime} / p_{1}-p_{2}^{\prime} / p_{2} \not \equiv 0$. 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

$$
\begin{equation*}
\left(p_{1} p_{2}\left(\alpha_{2}^{\prime}-\alpha_{1}^{\prime}\right)+p_{1} p_{2}^{\prime}-p_{1}^{\prime} p_{2}\right) f=p_{1} b_{1} \mathrm{e}^{\gamma}-p_{2} b_{2} \mathrm{e}^{-\gamma} \tag{3.48}
\end{equation*}
$$

Using a similar argument, one can easily prove that $p_{1} p_{2}\left(\alpha_{2}^{\prime}-\alpha_{1}^{\prime}\right)+p_{1} p_{2}^{\prime}-p_{1}^{\prime} p_{2} \not \equiv 0$. Now from (3.48) we get $f(z)=\delta_{1}(z) \mathrm{e}^{\gamma(z)}+\delta_{2}(z) \mathrm{e}^{-\gamma(z)}$, where

$$
\delta_{1}=\frac{p_{1} b_{1}}{p_{1} p_{2}^{\prime}-p_{1}^{\prime} p_{2}-p_{1} p_{2}\left(\alpha_{1}^{\prime}-\alpha_{2}^{\prime}\right)} \quad \text { and } \quad \delta_{2}=\frac{-p_{2} b_{2}}{p_{1} p_{2}^{\prime}-p_{1}^{\prime} p_{2}-p_{1} p_{2}\left(\alpha_{1}^{\prime}-\alpha_{2}^{\prime}\right)}
$$

Equation (3.46) can be rewritten as

$$
\begin{equation*}
A_{2} f-n p_{2} f^{\prime}=b_{1} \mathrm{e}^{\gamma} \tag{3.49}
\end{equation*}
$$

where $A_{2}=p_{2} \alpha_{2}^{\prime}+p_{2}^{\prime}$. Differentiating (3.49) once, we get

$$
\begin{equation*}
A_{2}^{\prime} f+\left(A_{2}-n p_{2}^{\prime}\right) f^{\prime}-n p_{2} f^{\prime \prime}=\left(b_{1}^{\prime}+b_{1} \gamma^{\prime}\right) \mathrm{e}^{\gamma} \tag{3.50}
\end{equation*}
$$

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

$$
\begin{equation*}
\left(A_{2}^{\prime}-n \frac{p_{2} \alpha}{2 a h_{23}+a h_{24}}\right) f+\left(A_{2}-n p_{2}^{\prime}-n \frac{a^{\prime} h_{23}-a h_{22}-a h_{23}^{\prime}}{2 a h_{23}+a h_{24}} p_{2}\right) f^{\prime}=\left(b_{1}^{\prime}+b_{1} \gamma^{\prime}\right) \mathrm{e}^{\gamma} . \tag{3.51}
\end{equation*}
$$

Now from (3.10) and (3.51) we get

$$
\begin{align*}
\left(A_{2}^{\prime}\right. & \left.-\frac{1}{2 n-1} \frac{\alpha}{a A_{1}}\right) f+\left(A_{2}-n p_{2}^{\prime}-\frac{1}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right) p_{2}\right.  \tag{3.52}\\
& \left.-\frac{n(n-1)}{2 n-1} \frac{a^{\prime}}{a} p_{2}+\frac{n(n-1)}{2 n-1} p_{2}^{\prime}+\frac{n(n-1)}{2 n-1} \frac{A_{1}^{\prime}}{A_{1}} p_{2}\right) f^{\prime}=\left(b_{1}^{\prime}+b_{1} \gamma^{\prime}\right) \mathrm{e}^{\gamma} .
\end{align*}
$$

Dividing (3.52) by (3.49), we get

$$
\begin{equation*}
\zeta_{1} f+\zeta_{2} f^{\prime} \equiv 0 \tag{3.53}
\end{equation*}
$$

where

$$
\zeta_{1}=A_{2}^{\prime}-\frac{1}{2 n-1} \frac{\alpha}{A_{1}}-A_{2}\left(\frac{b_{1}^{\prime}}{b_{1}}+\gamma^{\prime}\right)
$$

and

$$
\begin{aligned}
\zeta_{2}= & A_{2}-n p_{2}^{\prime}-\frac{1}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right) p_{2}-\frac{n(n-1)}{2 n-1} \frac{a^{\prime}}{a} p_{2} \\
& +\frac{n(n-1)}{2 n-1} p_{2}^{\prime}+\frac{n(n-1)}{2 n-1} \frac{A_{1}^{\prime}}{A_{1}} p_{2}+n\left(\frac{b_{1}^{\prime}}{b_{1}}+\gamma^{\prime}\right) p_{2} .
\end{aligned}
$$

Since $f f^{\prime} \not \equiv 0$, it follows from (3.53) that either $\zeta_{1} \not \equiv 0$ and $\zeta_{2} \not \equiv 0$ or $\zeta_{1} \equiv 0$ and $\zeta_{2} \equiv 0$. First we suppose that $\zeta_{1} \not \equiv 0$ and $\zeta_{2} \not \equiv 0$. 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

$$
\alpha_{2}^{\prime}-\frac{(n-1)^{2}}{2 n-1} \frac{p_{2}^{\prime}}{p_{2}}-\frac{1}{2 n-1}\left(\alpha_{1}^{\prime}+\alpha_{2}^{\prime}\right)-\frac{n(n-1)}{2 n-1} \frac{a^{\prime}}{a}-\frac{n(n-1)}{2 n-1} \frac{A_{1}^{\prime}}{A_{1}}+n \frac{b_{1}^{\prime}}{b_{1}}+n \gamma^{\prime} \equiv 0,
$$

which implies that $\mathrm{e}^{(2 n-1)\left(n \gamma+\alpha_{2}\right)}=c_{10} p_{2}^{(n-1)^{2}} \mathrm{e}^{\alpha_{1}+\alpha_{2}}\left(a A_{1}\right)^{n(n-1)} b_{1}^{-n}$, where $c_{10} \in$ $\mathbb{C} \backslash\{0\}$. Consequently, $\mathrm{e}^{n \gamma+\alpha_{2}}$ is a small function of $f$. Therefore $f(z)=\delta_{1}(z) \mathrm{e}^{\gamma(z)}+$ $\delta_{2}(z) \mathrm{e}^{-\gamma(z)}$ and $\mathrm{e}^{\alpha_{1}(z)+\alpha_{2}(z)}$ 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 $\mathrm{e}^{n \gamma(z)+\alpha_{2}(z)}$ is a small function of $f(z)$ or $\mathrm{e}^{n \gamma(z)+\alpha_{1}(z)}$ is a small function of $f(z)$.

## 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 $\varrho_{2}(f)<1$ from Theorem 1.1?

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