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THE LOGARITHMIC DERIVATIVE AND A HOMOGENEOUS DIFFERENTIAL POLYNOMIAL OF A MEROMORPHIC FUNCTION

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1. Introduction

In this note, by a meromorphic function we mean a function meromorphic in the complex plane C. We shall here assume that the reader is familiar with the standard notation and terminology of value distribution theory (see for example, Hayman [1] or [3]). For a meromorphic function g(z), which does not vanish identically, we can consider the logarithmic derivative g'(z)/g(z). It plays an important role in Nevanlinna's theory of meromorphic functions. The following occupies the main part.

LEMMA. Let g(z) be a meromorphic function. If g(z) is transcendental, we have

(1.1)
$$m\left(r, \frac{g'}{g}\right) = O(\log^+ T(r, g) + \log r)$$

as $r \to \infty$ through all values if g(z) has finite order and as $r \to \infty$ outside a set of r of finite linear measure otherwise. If g(z) is a rational function and not identically equal to zero,

(1.2)
$$m\left(r, \frac{g'}{g}\right) = o(1)$$

as $r \rightarrow \infty$ through all values.

For the sake of simplicity, we shall use the symbol "n.e. (nearly everywhere)" instead of tediously saying that possibly outside a set of r of finite linear measure.

W. K. Hayman pointed out the necessity of treating a homogeneous differential polynomial $g''g-2g'^2$ of an entire function g(z) in his famous book [1; § 3.6, p. 77]. Concerning this proposal E. Mues [4] studied an influence of the zeros of $g''g-ag'^2$ with a complex number *a* on the entire function g(z) itself.

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He proved that if $g''g-ag'^2$ has no zero, then $g(z)=\exp(\alpha z+\beta)$ are the only transcendental functions with this property if $a \neq 1$. This result settled a question of Hayman made in [1]. Our purpose of this note is to give an estimate of the zeros of g(z) by those of the homogeneous differential polynomial $g''g-ag'^2$. With the equation

$$T\left(r, \frac{g'}{g}\right) = m\left(r, \frac{g'}{g}\right) + \overline{N}(r, 0, g) + \overline{N}(r, g)$$

for a meromorphic function $g(z) \not\equiv 0$ and the above lemma, it gains our purpose to estimate the characteristic function of a logarithmic derivative by the counting function with respect to the zeros of a homogeneous differential polynomial. Our method to obtain such a result is based on arriving at a homogeneous linear equation in g' and g after a linearization of $g''g - ag'^2$. The term "linearization" was introduced by M. Ozawa [5], and Mues [4], Ozawa, G. Frank and others have made frequent use of this method. We now represent the differential polynomial $g''g - ag'^2$ by means of a Wronskian determinant

$$W(f_1, f_2) = f_1 f_2' - f_1' f_2$$
.

We have indeed for a constant $a \in C$

(1.3)
$$W((a-1)zg'(z)+g(z), g'(z))=g''(z)g(z)-ag'(z)^2,$$

which we denote by $W_a(z)$. That is a reason why we can treat this homogeneous differential polynomial $W_a(z)$.

We shall naturally consider only the case where $W_a(z)$ does not vanish identically. Because if $W_a(z)\equiv 0$, two functions (a-1)zg'(z)+g(z) and g'(z) are linearly dependent over C. Then there exist two constants C_1 and C_2 , at least one of which is different from zero, such that an equation

(1.4)
$$(C_1(a-1)z+C_2)g'(z)+C_1g(z)=0$$

holds. If $C_1(a-1)z+C_2\equiv 0$, we have $C_2=0$ and $\alpha=1$. By (1.4) it thus follows $g(z)\equiv 0$, which is a contradiction. Hence unless $g(z)\equiv 0$, it is equal to $\exp(-C_1z/C_2+\operatorname{const.})$ if a=1 (and thus $C_2\neq 0$), and $g(z)=C_3(C_1(a-1)z+C_2)^{-1/(a-1)}$, $C_3\equiv -C-\{0\}$, if $a\neq 1$. If $C_1\neq 0$ in the latter case, the exponent -1/(a-1) must be an integer $m \ (\neq 0)$, say. The following is a summary of this trivial observation:

The meromorphic functions g(z) with the property $W_a(z)\equiv 0$ are reduced to the next three: for $\alpha(\neq 0)$, $\beta \in C$,

- 1°. $g(z) \equiv \beta$, when a is any complex number;
- 2°. $g(z) = \exp(\alpha z + \beta)$, when a = 1;
- 3°. $g(z)=(\alpha z+\beta)^m$, when a=(m-1)/m with a non-zero integer m.

2. Results

We shall prove the following theorem which gives a desired estimate of the logarithmic derivative g'(z)/g(z).

THEOREM. Let g(z) be a non-constant meromorphic function and define a homogeneous differential polynomial $W_a(z)$ in g(z) for a complex number a by (1.3). If $W_a(z)$ does not vanish identically, then an inequality

$$(2.1) T\left(r,\frac{g'}{g}\right) \leq A_a m\left(r,\frac{g'}{g}\right) + B_a m\left(r,\frac{W_a'}{W_a}\right) + C_a \left\{\overline{N}(r,0,W_a) + \overline{N}(r,g)\right\} + U_a(r)$$

holds as $r \rightarrow \infty$, except for two cases (i), (ii) below. Here the constants A_a , B_a , C_a depend only on the number a and satisfy

$$0 \leq A_{a} \leq \begin{cases} 4, & if \ a \neq 1, \ 1/2, \\ 2, & if \ a = 1, \\ 1, & if \ a = 1/2, \end{cases} \quad 0 \leq B_{a} \leq \begin{cases} 5, & if \ a \neq 1, \ 1/2, \ 0, \\ 2, & if \ a = 1, \\ 4, & if \ a = 1/2, \\ 1, & if \ a = 0, \end{cases} \quad 0 \leq C_{a} \leq 5$$

for any a, and also $U_a(r)$ is a real-valued function on $[0, \infty)$ such that if we fix the number a, then it satisfies

$$U_{a}(r) = \begin{cases} O\left[\log^{+}T\left(r,\frac{g'}{g}\right) + \log^{+}m\left(r,\frac{W_{a}'}{W_{a}}\right) + \log^{+}\{\overline{N}(r,0,W_{a}) + \overline{N}(r,g)\} + \log r\right], & if \ a \neq 1/2, \ 0, \\ O\left[\log^{+}T\left(r,\frac{g'}{g}\right) + \log^{+}\{\overline{N}(r,0,W_{0}) + \overline{N}(r,g)\} + \log r\right], & if \ a = 0, \\ O(1), \quad if \ a = 1/2, \end{cases}$$

as $r \to \infty$ possibly outside a set E_a of r of finite linear measure depending on the number a.

(i) When a=1/2, $g(z)=\alpha z^2+\beta z+\gamma$, where α , β , γ are complex constants with $\beta^2-4\alpha\gamma\neq 0$; and

(ii) when a=1, $g(z)=C_1e^{\lambda_1 z}+C_2e^{\lambda_2 z}$, where λ_1 , λ_2 , C_1 , C_2 are complex constants with $\lambda_1 \neq \lambda_2$ and $C_1 \cdot C_2 \neq 0$;

are the exceptions as mentioned above.

Remark. It is easy to see that g(z) as in the cases (i) and (ii) indeed fails to satisfy the inequality (2.1). In fact:

(i).
$$g(z) = \alpha z^2 + \beta z + \gamma$$
 gives $W_{1/2}(z) \equiv -(1/2)(\beta^2 - 4\alpha \gamma) ~(\neq 0)$. Then we deduce

$$m(r, g'/g) = o(1),$$

$$m(r, W'_{1/2}/W_{1/2}) = \overline{N}(r, 0, W_{1/2}) = \overline{N}(r, g) \equiv 0$$

and

$$U_{1/2}(r) = O(1)$$

as $r \rightarrow \infty$, while

$$T(r, g'/g) = m(r, g'/g) + N(r, g'/g) = \varepsilon \log r + o(1)$$

as $r \rightarrow \infty$, with $\varepsilon = 1$ if $\alpha = 0$ and $\varepsilon = 2$ if $\alpha \neq 0$.

(ii). In this case, $W_1(z) = (\lambda_1 - \lambda_2)^2 C_1 C_2 e^{(\lambda_1 + \lambda_2)z}$, and that g(z) is an entire function of order 1. Thus we have

$$m(r, g'/g) = O(\log r),$$

 $m(r, W_1'/W_1) = O(\log r),$
 $\overline{N}(r, 0, W_1) = \overline{N}(r, g) \equiv 0,$

and

$$U_1(r) = O(\log r)$$
 as $r \to \infty$.

Using an expression $g(z) = C_1 e^{\lambda_2 z} \{ e^{(\lambda_1 - \lambda_2) z} + C_2 / C_1 \}$, we are led to

$$T(r, g'/g) = \overline{N}(r, 0, g) + O(\log r) = \frac{|\lambda_1 - \lambda_2|}{\pi} r + O(\log r)$$

as $r \rightarrow \infty$ (see for example, Hayman [1: p. 7]), however.

Our way to prove this theorem also applies to the following

COROLLARY. Besides the hypothesis of our theorem we assume that g(z) is an entire function and that as $r \rightarrow \infty$, n.e.,

(2.2)
$$m(r, W_a) = o\{m(r, g)\}.$$

Then $W_a(z)$ must be a constant $(\neq 0)$ and g(z) is at least one of the following;

- (i) when a=1/2, $g(z)=\alpha z^2+\beta z+\gamma$, where α , β , $\gamma \subseteq C$ with $\beta^2-4\alpha\gamma=0$;
- (ii) when a=1, $g(z)=C_1e^{\lambda z}+C_2e^{-\lambda z}$, where λ , C_1 , $C_2 \equiv C-\{0\}$; and

(iii) when $a \neq 0$, 1/2, $g(z) = \alpha z + \beta$, where $\alpha \neq 0$, $\beta \equiv C$.

Remarks 1°. If we further suppose that g(z) is of finite order ρ and $W_a(z)$ has the order λ satisfying $\lambda < \rho$, the case (ii) is the only possible one and then $\rho = 1$ and $\lambda = 0$ (in particular, $W_1(z)$ is a constant). We may regard it as a partial answer to a problem of A. Edrei (see Hayman [2: Problem 2.25]) when f = g' there.

 2° . Replacing the condition (2.2) by

$$T(r, W_a) = o\{T(r, g)\}$$
 as $r \to \infty$, n.e.,

we can prove this result for meromorphic functions with the property such that

 $N(r, g) = o\{T(r, g)\}$ as $r \to \infty$, n.e..

3. Proof of Theorem: A Preparation

Because of $W_a(z) \not\equiv 0$, we can consider a second order linear ordinary differential equation

(3.1)
$$w'' + G_a(z)w' + H_a(z)w = 0$$

with the coefficients

$$(3.2) G_a(z) = -\frac{W_a'(z)}{W_a(z)}$$

and

(3.3)
$$H_a(z) = \frac{W(\{(a-1)zg'(z)+g(z)\}', g''(z))}{W_a(z)}$$

Since (3.1) is written as $(W[w, (a-1)zg'+g, g']/W_a)=0$, two functions (a-1)zg'(z)+g(z) and g'(z) form a fundamental system of this equation. Firstly for w=(a-1)zg'(z)+g(z) Equation (3.1) gives

$$\begin{split} (a-1)z \{g'''(z) + G_a(z)g''(z) + H_a(z)g'(z)\} \\ + (2a-1)g''(z) + aG_a(z)g'(z) + H_a(z)g(z) = 0 \; . \end{split}$$

Also for w = g'(z),

(3.4)
$$g'''(z) + G_a(z)g''(z) + H_a(z)g'(z) = 0.$$

Together with (3.4) the first equation is reduced to

$$(3.5) \qquad (2a-1)g''(z) + aG_a(z)g'(z) + H_a(z)g(z) = 0.$$

The two, (3.4) and (3.5), are called a linearization of the differential polynomial $W_a(z)$. Eliminating g''(z) and g''(z) from them we shall obtain an equation in g'(z) and g(z). To do this, we differentiate both sides of (3.5) with respect to z and get

$$(3.6) \qquad (2a-1)g'''(z) + aG_a(z)g''(z) + (aG_a'(z) + H_a(z))g'(z) + H_a'(z)g(z) = 0.$$

Using (3.5) and (3.6) we reduce Equation (3.4) to

(3.7)
$$\{a(2a-1)G_a'(z) + a(a-1)G_a(z)^2 - 2(a-1)(2a-1)H_a(z)\} g'(z)$$
$$= -\{(2a-1)H_a'(z) + (a-1)G_a(z)H_a(z)\} g(z),$$

which is the homogeneous linear equation in g'(z) and g(z) as desired. For the sake of simplicity, we denote the coefficients by $\phi_a(z)$ and $\phi_a(z)$, i.e.,

$$(3.8) \qquad \phi_a(z) := a(2a-1)G_a'(z) + a(a-1)G_a(z)^2 - 2(a-1)(2a-1)H_a(z),$$

(3.9)
$$\phi_a(z) := -(2a-1)H_a'(z) - (a-1)G_a(z)H_a(z).$$

Then the above equation (3.7) is of the form

$$(3.10) \qquad \qquad \phi_a \cdot g' = \psi_a \cdot g \,.$$

Now it makes all the difference in methods whether or not $\phi_a \equiv 0$.

4. Proof of Theorem: Case I where $\phi_a \not\equiv 0$

Since $g \not\equiv 0$, Equation (3.10) gives an expression of the logarithmic derivative, i.e.,

(4.1)
$$\frac{g'}{g} = \frac{\psi_a}{\phi_a}.$$

We shall now distinguish the cases about the value of a to study the value distribution of meromorphic functions G_a , H_a , ϕ_a , and ψ_a .

Subcase i. a is different from 0, 1/2, 1.

Using Equation (3.5) we have

(4.2)
$$H_{a} = -(2a-1)\frac{g''}{g} - aG_{a}\frac{g'}{g}$$
$$= -(2a-1)\left\{ \left(\frac{g'}{g}\right)' + \left(\frac{g'}{g}\right)^{2} \right\} - aG_{a}\frac{g'}{g}$$

Thus we apply Lemma to (4.2) and obtain

(4.3)
$$m(r, G_a) = m\left(r, \frac{W_a'}{W_a}\right),$$

and

(4.4)
$$m(r, H_{a}) = m\left(r, \frac{g'}{g}\left\{-(2a-1)\frac{(g'/g)'}{(g'/g)} - (2a-1)\frac{g'}{g} - aG_{a}\right\}\right)$$
$$\leq 2m\left(r, \frac{g'}{g}\right) + m(r, G_{a}) + m\left(r, \frac{(g'/g)'}{(g'/g)}\right) + O(1)$$
$$\leq 2m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_{a}'}{W_{a}}\right) + O\left\{\log^{+}T\left(r, \frac{g'}{g}\right) + \log r\right\},$$

as $r\!\to\!\infty,$ n.e.. Since the poles of W_a occur possibly at those of g, we have $\overline{N}(r,\,W_a)\!\leq\!\overline{N}(r,\,g)\,,$

and thus

(4.5)
$$N(r, G_a) = N\left(r, \frac{W_a'}{W_a}\right) = \overline{N}(r, W_a) + \overline{N}(r, 0, W_a)$$
$$\leq \overline{N}(r, 0, W_a) + \overline{N}(r, g).$$

Whenever H_a as well as G_a has a pole, W_a has a zero or g has a pole. Its multiplicity is at most two as we see from (4.2). Thus

(4.6)
$$N(r, H_a) \leq 2\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\}.$$

If G_a does not vanish identically, an application of Lemma to (3.8) implies

(4.7)
$$m(r, \phi_a) \leq m\left(r, aG_a\left\{(2a-1)\frac{G_a'}{G_a} + (a-1)G_a\right\}\right) + m(r, H_a) + O(1)$$
$$\leq 2m(r, G_a) + m\left(r, \frac{G_a'}{G_a}\right) + m(r, H_a) + O(1)$$
$$\leq 2m(r, G_a) + m(r, H_a) + O\left\{\log^+ T(r, G_a) + \log r\right\}$$

as $r \to \infty$, n.e.. This is also valid when $G_a \equiv 0$ so that $\phi_a = -2(a-1)(2a-1)H_a$. We see that H_a is not constantly equal to zero. In fact otherwise, $\phi_a \equiv 0$ by (3.9) and therefore $g'(z) \equiv 0$ by (4.1), which is a contradiction. It follows from (3.9)

(4.8)
$$m(r, \psi_a) = m\left(r, -H_a\left\{(2a-1)\frac{H_a'}{H_a} + (a-1)G_a\right\}\right)$$
$$\leq m(r, H_a) + m(r, G_a) + O\left\{\log^+ T(r, H_a) + \log r\right\}$$

as $r \to \infty$, n.e.. We can observe the poles of ϕ_a and ψ_a similarly to those of G_a and H_a as in (4.5) and (4.6), respectively, i.e.,

(4.9)
$$N(r, \phi_a) \leq 2\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\},$$

and

(4.10)
$$N(r, \psi_a) \leq 3\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\}.$$

From the estimates (4.7), (4.8), (4.9) and (4.10) we arrive at

$$T(r, \phi_a) \leq 2m(r, G_a) + m(r, H_a) + 2\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\} + O\{\log^+ T(r, G_a) + \log r\}$$

and

$$T(r, \phi_a) \leq m(r, G_a) + m(r, H_a) + 3\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\} + O\{\log^+ T(r, H_a) + \log r\}$$

as $r \rightarrow \infty$, n.e.. Also from (4.3), (4.4), (4.5) and (4.6),

$$T(r, G_a) \leq m(r, W_a'/W_a) + \overline{N}(r, 0, W_a) + \overline{N}(r, g),$$

and

$$T(r, H_a) \leq 2m(r, g'/g) + m(r, W_a'/W_a) + 2\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\} + O\{\log^+ T(r, g'/g) + \log r\}$$

as $r \rightarrow \infty$, n.e.. Combining them with the former two, we obtain the following two estimates:

$$(4.11) T(r, \phi_a) \leq 2m\left(r, \frac{g'}{g}\right) + 3m\left(r, \frac{W_a'}{W_a}\right) + 2\left\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\right\} \\ + O\left[\log^+ T\left(r, \frac{g'}{g}\right) + \log^+ m\left(r, \frac{W_a'}{W_a}\right) \\ + \log^+\left\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\right\} + \log r\right]$$

and

(4.12)
$$T(r, \psi_a) \leq 2m\left(r, \frac{g'}{g}\right) + 2m\left(r, \frac{W_a'}{W_a}\right) + 3\left\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\right\}$$
$$+ O\left[\log^+ T\left(r, \frac{g'}{g}\right) + \log^+ m\left(r, \frac{W_a'}{W_a}\right)\right]$$
$$+ \log^+ \left\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\right\} + \log r\right]$$

as $r \to \infty$, n.e.. By virtue of (4.1) the characteristic function of g'/g is now given by

$$T\left(r, \frac{g'}{g}\right) \leq T(r, \phi_a) + T(r, \psi_a) + O(1).$$

Hence from (4.11) and (4.12) we conclude that

$$T\left(r, \frac{g'}{g}\right) \leq 4m\left(r, \frac{g'}{g}\right) + 5m\left(r, \frac{W_a'}{W_a}\right) + 5\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\}$$
$$+ O\left[\log^+ T\left(r, \frac{g'}{g}\right) + \log^+ m\left(r, \frac{W_a'}{W_a}\right)\right]$$
$$+ \log^+ \{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\} + \log r\right]$$

as $r \rightarrow \infty$, n.e., which is the inequality as claimed.

Subcase ii. a=0.

Then (3.8) becomes $\phi_0 = -2H_0$. Refining (4.4) in this case we have

(4.13)
$$m(r, H_0) = m\left(r, \frac{g'}{g}\left\{\frac{(g'/g)'}{(g'/g)} + \frac{g'}{g}\right\}\right)$$
$$\leq 2m\left(r, \frac{g'}{g}\right) + O\left\{\log^+T\left(r, \frac{g'}{g}\right) + \log r\right\}$$

as $r \rightarrow \infty$, n.e.. Therefore this together with (4.6) leads to an estimate

$$T(r,\phi_0) \leq 2m\left(r,\frac{g'}{g}\right) + 2\left\{\overline{N}(r,0,W_0) + \overline{N}(r,g)\right\} + O\left\{\log^+T\left(r,\frac{g'}{g}\right) + \log r\right\}$$

as $r \rightarrow \infty$, n.e.. On the other hand (3.9) becomes $\psi_0 = H_0' + G_0 H_0$. It gives

$$\begin{split} m(r, \psi_0) &\leq m(r, H_0) + m(r, G_0) + m\left(r, \frac{H_0'}{H_0}\right) + O(1) \\ &\leq 2m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_0'}{W_0}\right) + O\left[\log^+ T\left(r, \frac{g'}{g}\right) \\ &+ \log^+ \{\overline{N}(r, 0, W_0) + \overline{N}(r, g)\} + \log r\right], \end{split}$$

as $r \to \infty$, n.e. by (4.3) and (4.13), because of $H_0 \equiv 0$. Estimation of (4.10) is now valid as well, so we have

$$T(r, \phi_0) \leq 2m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_0'}{W_0}\right) + 3\{\overline{N}(r, 0, W_0) + \overline{N}(r, g)\} \\ + O\left[\log^+ T\left(r, \frac{g'}{g}\right) + \log^+ \{\overline{N}(r, 0, W_0) + \overline{N}(r, g)\} + \log r\right]$$

as $r\!\to\!\infty$, n.e.. Hence we can estimate the logarithmic derivative in terms of $W_{\rm 0}$ by an inequality

$$T\left(r, \frac{g'}{g}\right) \leq 4m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_0'}{W_0}\right) + 5\left\{\overline{N}(r, 0, W_0) + \overline{N}(r, g)\right\}$$
$$+ O\left[\log^+ T\left(r, \frac{g'}{g}\right) + \log^+\left\{\overline{N}(r, 0, W_0) + \overline{N}(r, g)\right\} + \log r\right]$$

as $r \rightarrow \infty$, n.e..

Subcase iii. a=1/2. Then (3.8) becomes $\phi_{1/2}=-(1/4)G_{1/2}^2$. Since we have

$$m(r, \phi_{1/2}) \leq 2m(r, G_{1/2}) = 2m\left(r, \frac{W_{1/2}'}{W_{1/2}}\right)$$

and

$$N(r, \phi_{1/2}) = 2N(r, G_{1/2}) \leq 2\{\overline{N}(r, 0, W_{1/2}) + \overline{N}(r, g)\}$$

by (4.3) and (4.5), it follows

$$T(r, \phi_{1/2}) \leq 2m \left(r, \frac{W_{1/2}}{W_{1/2}}\right) + 2\left\{\overline{N}(r, 0, W_{1/2}) + \overline{N}(r, g)\right\}.$$

Similarly (3.9) becomes $\psi_{1/2}=(1/2)G_{1/2}H_{1/2}$. Reconsidering (4.4) as a=1/2 we refine it by

$$m(r, H_{1/2}) \leq m\left(r, \frac{g'}{g}\right) + m(r, G_{1/2})$$
$$= m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_{1/2}'}{W_{1/2}}\right).$$

By this and (4.3),

$$m(r, \phi_{1/2}) \leq m(r, G_{1/2}) + m(r, H_{1/2})$$
$$\leq m\left(r, \frac{g'}{g}\right) + 2m\left(r, \frac{W_{1/2}'}{W_{1/2}}\right),$$

which together with (4.10) gives

$$T(r, \psi_{1/2}) \leq m\left(r, \frac{g'}{g}\right) + 2m\left(r, \frac{W_{1/2}'}{W_{1/2}}\right) + 3\left\{\overline{N}(r, 0, W_{1/2}) + \overline{N}(r, g)\right\}.$$

Hence we are led to

$$T\left(r, \frac{g'}{g}\right) \leq T(r, \phi_{1/2}) + T(r, \psi_{1/2}) + O(1)$$

$$\leq m\left(r, \frac{g'}{g}\right) + 4m\left(r, \frac{W_{1/2}}{W_{1/2}}\right) + 5\{\overline{N}(r, 0, W_{1/2}) + \overline{N}(r, g)\} + O(1).$$

Subcase iv. a=1.

In this case Estimates (3.8) and (3.9) become $\phi_1 = G_1'$ and $\psi_1 = -H_1'$, respectively. Because of $G_1' \not\equiv 0$ and $H_1' \not\equiv 0$ we deduce that

 $m(r, \phi_1) \leq m(r, G_1) + O[\log^+ T(r, G_1) + \log r],$ $m(r, \phi_1) \leq m(r, H_1) + O[\log^+ T(r, H_1) + \log r],$

as $r \rightarrow \infty$, n.e., and

$$N(r, \phi_{1}) = N(r, G_{1}) + \overline{N}(r, G_{1}) = 2\overline{N}(r, G_{1}),$$

$$N(r, \phi_{1}) = N(r, H_{1}) + \overline{N}(r, H_{1}) = 3\overline{N}(r, H_{1}).$$

Using (4.3), (4.4), (4.5) and (4.6) we get

$$\begin{split} m(r, \phi_{1}) &\leq m\left(r, \frac{W_{1}'}{W_{1}}\right) + O\left[\log^{+}m\left(r, \frac{W_{1}'}{W_{1}}\right) + \log^{+}\left\{\overline{N}(r, 0, W_{1}) + \overline{N}(r, g)\right\} + \log r\right], \\ m(r, \phi_{1}) &\leq 2m\left(r, \frac{g'}{g}\right) + m\left(r, \frac{W_{1}'}{W_{1}}\right) \\ &+ O\left[\log^{+}T\left(r, \frac{g'}{g}\right) + \log^{+}m\left(r, \frac{W_{1}'}{W_{1}}\right) \\ &+ \log^{+}\left\{\overline{N}(r, 0, W_{1}) + \overline{N}(r, g)\right\} + \log r\right] \end{split}$$

as $r \rightarrow \infty$, n.e., and

$$N(r, \phi_1) \leq 2\{\overline{N}(r, 0, W_1) + \overline{N}(r, g)\},\$$

$$N(r, \phi_1) \leq 3\{\overline{N}(r, 0, W_1) + \overline{N}(r, g)\}.$$

Then our desired estimate is of an inequality

$$T\left(r, \frac{g'}{g}\right) \leq 2m\left(r, \frac{g'}{g}\right) + 2m\left(r, \frac{W_{1}'}{W_{1}}\right) + 5\{\overline{N}(r, 0, W_{1}) + \overline{N}(r, g)\} + O\left[\log^{+}T\left(r, \frac{g'}{g}\right) + \log^{+}m\left(r, \frac{W_{1}'}{W_{1}}\right) + \log^{+}\{\overline{N}(r, 0, W_{1}) + \overline{N}(r, g)\} + \log r\right],$$

as $r \rightarrow \infty$, n.e..

Hence in Case I the inequality (2.1) never fails to hold for any fixed number a.

5. Proof of Theorem: Case II where $\phi_a \equiv 0$

Since $g \not\equiv 0$, (3.10) is reduced to $\psi_a \equiv 0$. Therefore the following two equations are given;

(5.1)
$$a(2a-1)G_{a}'(z) + a(a-1)G_{a}(z)^{2} - 2(a-1)(2a-1)H_{a}(z) \equiv 0,$$

(5.2)
$$(2a-1)H_a'(z)+(a-1)G_a(z)H_a(z)\equiv 0.$$

We now distinguish the cases with respect to the value of a and determine all the forms of g(z) to satisfy the two equations above.

Subcase i. a=0.

Then these become the equations $H_0(z)\equiv 0$ and $H_0'(z)+G_0(z)H_0(z)\equiv 0$, which we can reduce to $H_0(z)\equiv 0$. Applying this to (3.5) we see that $g''(z)\equiv 0$. This is however the g(z) listed in §1, 3°, so that $W_0(z)\equiv 0$. Hence ϕ_0 cannot vanish identically if a=0.

Subcase ii. a=1/2.

Then Equations (5.1) and (5.2) become $G_{1/2}(z)^2 \equiv 0$ and $G_{1/2}(z)H_{1/2}(z)\equiv 0$. Using Equation (3.5) with a=1/2 and $G_{1/2}(z)\equiv 0$ we get $H_{1/2}(z)\equiv 0$ by $g \neq 0$. Applying these to (3.4) we see that $g''(z)\equiv 0$, so that

(1)
$$g(z) = \alpha z^2 + \beta z + \gamma$$
, where $\alpha, \beta, \gamma \in C$.

For this g(z) we find

$$W_{1/2}(z) = W\left(\frac{1}{2}\beta z + \gamma, 2\alpha z + \beta\right) \equiv -\frac{1}{2}(\beta^2 - 4\alpha\gamma).$$

Further the constants α , β , γ must be taken as $\beta^2 - 4\alpha\gamma \neq 0$ in (1) (and then clearly $G_{1/2} = H_{1/2} \equiv 0$). It is such a condition that immediately follows from the negation of that in §1, 3° with m=2 as well.

Subcase iii. a=1. Then Equations (5.1) and (5.2) become $G_1'(z)\equiv 0$ and $H_1'(z)\equiv 0$. Therefore we can obtain the functions g(z) to be determined as entire solutions of a second order linear differential equation

(5.3)
$$w'' + k_1 w' + k_0 w = 0$$

with the constant coefficients k_1 and k_0 . Let λ_1 and λ_2 be the roots of its characteristic equation $\lambda^2 + k_1\lambda + k_0 = 0$. If $\lambda_1 \neq \lambda_2$, a general solution of this (5.3) is given by

(2)
$$w = C_1 e^{\lambda_1 z} + C_2 e^{\lambda_2 z}$$

for arbitrary constants C_1 , C_2 . In order that $W_1(z) = W(w, w') = C_1 C_2 (\lambda_1 - \lambda_2)^2 \cdot \exp\{(\lambda_1 + \lambda_2)z\}$ does not vanish identically, both C_1 and C_2 should differ from zero. If $\lambda_1 = \lambda_2 = \lambda$, say, a general solution to (5.3) has a form

(3)
$$w = (C_2 z + C_1) e^{\lambda z},$$

where C_1 and C_2 are arbitrary constants. For the *w* we have $W(w, w') = -C_2^2 \exp(2\lambda z)$. Hence it is sufficient for our purpose to choose a non-zero constant C_2 in (3). In this subcase g(z) must be of the form either (2) or (3) for suitable constants C_1 and C_2 .

Subcase iv. a is different from 0, 1/2, 1. Firstly suppose that $H_a(z)\equiv 0$. Then Equation (3.5) gives

(5.4)
$$(2a-1)g''(z) = -ag'(z)G_a(z)$$

and (5.1) also gives

(5.5)
$$(2a-1)G_a'(z)+(a-1)G_a(z)^2=0.$$

If $G_a(z)\equiv 0$, $g''(z)\equiv 0$ by (5.4), so that

(4)
$$g(z) = \alpha z + \beta$$

for $\alpha(\neq 0)$, β , $\subseteq C$. Then $W_a(z) \equiv -a\alpha^2 \neq 0$. Unless $G_a \equiv 0$, Equation (5.5) leads us to

$$G_a(z) = \frac{2a-1}{a-1} \cdot \frac{1}{z-z_0}, \qquad z_0 \in C,$$

and then Equation (5.4) gives

$$\frac{g''(z)}{g'(z)} = -\frac{a}{2a-1}G_a(z) = -\frac{a}{a-1}\cdot\frac{1}{z-z_0}.$$

Therefore it follows

$$g'(z) = C(z-z_0)^{-a/(a-1)}, \qquad C \in C - \{0\},$$

so that -a/(a-1)=m, say, is an integer different from 0, -1, 1, and

(5)
$$g(z) = \frac{C}{m+1} \{ (z-z_0)^{m+1} - \zeta \}, \quad \zeta \in C.$$

Noting a=m/(m+1) we see that $\zeta \neq 0$ in order that $W_a(z)=-aC^2\zeta(z-z_0)^{m-1}$ should not vanish identically.

After this we may suppose that $H_a(z) \equiv 0$. By Equation (5.2) we obtain

(5.6)
$$G_a(z) = -\frac{2a-1}{a-1} \cdot \frac{H_a'(z)}{H_a(z)}.$$

Then (5.1) gives

$$\begin{split} 2(a-1)(2a-1)H_a(z) &= -\frac{a(2a-1)^2}{a-1} \Big(\frac{H_a'(z)}{H_a(z)}\Big)' + \frac{a(2a-1)^2}{a-1} \Big(\frac{H_a'(z)}{H_a(z)}\Big)^2 \\ &= -\frac{a(2a-1)^2}{a-1} \cdot \frac{H_a''(z)H_a(z)-2H_a'(z)^2}{H_a(z)^2}, \end{split}$$

and thus

$$\left(\frac{1}{H_a(z)}\right)'' = -\frac{H_a''(z)H_a(z)-2H_a'(z)^2}{H_a(z)^3} \equiv \frac{2(a-1)^2}{a(2a-1)}$$

Hence we deduce

$$H_a(z) = \frac{a(2a-1)}{(a-1)^2} \cdot \frac{1}{(z-\alpha)(z-\beta)}, \quad \alpha, \beta \in C$$

In virtue of this expression we get

$$G_a(z) = \frac{2a-1}{a-1} \left\{ \frac{1}{z-\alpha} + \frac{1}{z-\beta} \right\}$$

from Equation (5.6) and thus it follows from (3.2) that

(5.7)
$$W_{a}(z) = C \{(z-\alpha)(z-\beta)\}^{-(2a-1)/(a-1)}$$

for a non-zero constant C. Here -(2a-1)/(a-1)=m, say, is a number different from -2, -1, and 0, which is equal to an integer if $\alpha \neq \beta$ and to half an integer if $\alpha = \beta$. Then we can transform (3.5) into an equation

(5.8)
$$g''(z) - (m+1)\left(\frac{1}{z-\alpha} + \frac{1}{z-\beta}\right)g'(z) + \frac{(m+1)(m+2)}{(z-\alpha)(z-\beta)}g(z) = 0.$$

Therefore g(z) is able to possess the poles possibly at $z=\alpha$ or β . Let f(z) be an entire function with $f(\alpha) \neq 0$ and $f(\beta) \neq 0$, and both k and l be integers if $\alpha \neq \beta$ and half integers with k=l if $\alpha=\beta$, such that

$$g(z) = (z - \alpha)^k (z - \beta)^l f(z).$$

Using Equation (5.8) we write

$$\frac{g''(z)}{g(z)} = (m+1) \Big(\frac{1}{z-\alpha} + \frac{1}{z-\beta} \Big) \frac{g'(z)}{g(z)} - \frac{(m+1)(m+2)}{(z-\alpha)(z-\beta)}$$

and thus an expression

$$\begin{split} \frac{W_a(z)}{g(z)^2} &= \frac{g''(z)}{g(z)} - \frac{m+1}{m+2} \Big(\frac{g'(z)}{g(z)}\Big)^2 \\ &= -\frac{m+1}{m+2} \Big\{ \Big(\frac{g'(z)}{g(z)}\Big)^2 - (m+2) \Big(\frac{1}{z-\alpha} + \frac{1}{z-\beta}\Big) \frac{g'(z)}{g(z)} + \frac{(m+2)^2}{(z-\alpha)(z-\beta)} \Big\} \\ &= -\frac{m+1}{m+2} \Big(\frac{g'(z)}{g(z)} - \frac{m+2}{z-\alpha}\Big) \Big(\frac{g'(z)}{g(z)} - \frac{m+2}{z-\beta}\Big) \\ &= -\frac{m+1}{m+2} \Big(\frac{k-m-2}{z-\alpha} + \frac{l}{z-\beta} + \frac{f'(z)}{f(z)}\Big) \Big(\frac{k}{z-\alpha} + \frac{l-m-2}{z-\beta} + \frac{f'(z)}{f(z)}\Big). \end{split}$$

On the other hand, (5.7) gives

$$\frac{W_a(z)}{g(z)^2} = \frac{C}{(z-\alpha)^{2k-m}(z-\beta)^{2l-m}f(z)^2}.$$

In the case where $\alpha \neq \beta$, g(z) is expressed by

$$g(z) = c_{\alpha}(z-\alpha)^{k} \{1+O(z-\alpha)\}, \qquad c_{\alpha} \in C - \{0\}$$

in a neighborhood of $z=\alpha$. Substituting this into the equation (5.8) and comparing the coefficients of the term $(z-\alpha)^{k-2}$, we get a characteristic equation k(k-m-2)=0, so that k can be of the value 0 or m+2. Then it immediately follows that m=-3 and k=-1, when we compare the behavior of two expressions above for $W_a(z)/g(z)^2$ in a neighborhood of $z=\alpha$. In fact we see that 2k-m=1 in both cases of k=0 and k=m+2. We have m=-3 when k=m+2, while m=-1 when k=0. The latter is now excluded. The same is true of the number l. Hence a=2 and

$$g(z) = \frac{f(z)}{(z-\alpha)(z-\beta)}$$

if $\alpha \neq \beta$. Concerning f(z) we have

$$\frac{C}{(z-\alpha)(z-\beta)f(z)^2} = -2\left\{-\frac{1}{z-\beta} + \frac{f'(z)}{f(z)}\right\}\left\{-\frac{1}{z-\alpha} + \frac{f'(z)}{f(z)}\right\}$$

and thus

$$\{(z-\beta)f'(z)-f(z)\} \{(z-\alpha)f'(z)-f(z)\} \equiv -\frac{C}{2} \quad (\neq 0).$$

Differentiating both sides of this, we get an identity

$$(z-\beta)f''(z)\{(z-\alpha)f'(z)-f(z)\} = -(z-\alpha)f''(z)\{(z-\beta)f'(z)-f(z)\}.$$

Unless $f''(z) \equiv 0$,

$$(z-\beta)\{(z-\alpha)f'(z)-f(z)\} = -(z-\alpha)\{(z-\beta)f'(z)-f(z)\}$$

and therefore

$$(\boldsymbol{\alpha} - \boldsymbol{\beta}) f(\boldsymbol{\alpha}) = 0$$
.

This is impossible, so that $f''(z) \equiv 0$, i.e., $f(z) = D(z-\gamma)$ where $D \in C - \{0\}$ and $\gamma \in C - \{\alpha, \beta\}$. Then

(6)
$$g(z) = \frac{D(z-\gamma)}{(z-\alpha)(z-\beta)}$$

which satisfies the condition (5.7) with $C = -2D^2(\gamma - \alpha)(\gamma - \beta)$.

Next we shall consider the case where $\alpha = \beta$. Equation (5.8) is then equal to

$$g''(z) - \frac{2(m+1)}{z-\alpha}g'(z) + \frac{(m+1)(m+2)}{(z-\alpha)^2}g(z) = 0$$

Here we make a similar discussion to the above with

$$g(z) = (z - \alpha)^{2k} f(z),$$

and obtain a characteristic equation

$$2k(2k-1)-2k\cdot 2(m+1)+(m+1)(m+2)=0$$
,

and so 2k = m+1 or 2k = m+2. Since we now have

$$\frac{W_a(z)}{g(z)^2} = \frac{C}{(z-\alpha)^{2(2k-m)}f(z)^2} = -\frac{m+1}{m+2} \left\{ \frac{2k-m-2}{z-\alpha} + \frac{f'(z)}{f(z)} \right\}^2,$$

the latter, 2k=m+2, gives immediately a contradiction as $2k-m\neq 0$. For the former case where 2k=m+1 the behavior of two expressions above for $W_a(z)/g(z)^2$ is compatible. Then f(z) satisfies the relation

$$\{(z-\alpha)f'(z)-f(z)\}^2 \equiv -\frac{m+2}{m+1} \cdot C(\neq 0).$$

Differentiating this we have $f''(z) \equiv 0$, or $f(z) = D(z-\gamma)$, $D \equiv C - \{0\}$, $\gamma \equiv C - \{\alpha\}$ again. Hence if $\alpha = \beta$, a = (m+1)/(m+2) and

(7)
$$g(z) = D(z-\alpha)^{m+1}(z-\gamma),$$

provided that m is an integer different from 0, -1, and -2. In order that g(z) may satisfy (5.7), i.e.,

$$W_a(z) = C(z-\alpha)^{2m}$$

we choose the constant $C = -aD^2(\gamma - \alpha)^2$.

We have discussed all the possible forms that g(z) has in Case II:

(1) when a=1/2, $g(z)=\alpha z^2+\beta z+\gamma$, where $\beta^2-4\alpha\gamma\neq 0$;

(2) when a=1, $g(z)=C_1e^{\lambda_1 z}+C_2e^{\lambda_2 z}$, where $\lambda_1 \neq \lambda_2$ and $C_1C_2 \neq 0$;

(3) when a=1, $g(z)=(C_2z+C_1)e^{\lambda z}$, where $C_2 \neq 0$;

(4) when $a \neq 0$, 1/2, 1, $g(z) = C_1(z - \alpha)$, where $C_1 \neq 0$;

(5) when a = (m-1)/m, $g(z) = C_2 \{(z-\alpha)^m - C_1\}$, where $C_1 C_2 \neq 0$ and $m \neq 0$, 1, 2;

(6) when a=2, $g(z)=(C_1(z-\gamma)/(z-\alpha)(z-\beta))$, where $C_1 \neq 0$, and α , β , γ are mutually distinct;

(7) when a = (m+1)/(m+2), $g(z) = C_1(z-\alpha)^{m+1}(z-\gamma)$, where $C_1 \neq 0$, $\alpha \neq \gamma$ and $m \neq 0, -1, -2$,

provided that C_1 , C_2 , λ_1 , λ_2 , λ , α , β , $\gamma \in C$ and *m* is an integer. As their $W_a(z)$ we obtain also

(1) $W_{1/2}(z) \equiv -(1/2)(\beta^2 - 4\alpha\gamma);$ (2) $W_1(z) \equiv C_1 C_2(\lambda_1 - \lambda_2)^2 e^{(\lambda_1 + \lambda_2)z};$ (3) $W_1(z) \equiv -C_2^2 e^{2\lambda z};$ (4) $W_a(z) \equiv -a\alpha^2;$ (5) $W_{(m-1)/m}(z) \equiv -m(m-1)C_1C_2(z-\alpha)^{m-2};$ (6) $W_2(z) \equiv (-2C_1^2(\gamma - \alpha)(\gamma - \beta))/((z-\alpha)^3(z-\beta)^3);$ (7) $W_{(m+1)/(m+2)}(z) \equiv -\{(m+1)/(m+2)\}C_1^2(\gamma - \alpha)^2(z-\alpha)^{2m}.$

Finally we need to examine whether the inequality (2.1) holds or not in each case above. The function $U_a(r)$ in (2.1) grows at least as rapidly as $O(\log r)$ for $r \to \infty$, n.e.. Therefore (2.1) is satisfied by g(z) given in (4), (5), (6) and (7) as rational functions. As proved in *Remark* 2° in §2, two possibilities (1) and (2) are the very exceptions. With g(z) as in (3) it is easily shown that

 $m(r, g'/g) = O(1), \quad m(r, W_1'/W_1) = O(1),$ $\overline{N}(r, 0, W_1) = \overline{N}(r, g) \equiv 0,$

and

 $T(r, g'/g) = \log r + O(1)$,

as $r \to \infty$. Then $U_a(r) = O(\log r)$ as r tends to infinity, so Inequality (2.1) also holds. This completes the proof of the theorem.

Remark. Mention needs to be made of rational functions. Reconsidering the above proof in Case I as a rational function g(z), we see that all of $m(r, G_a)$, $m(r, H_a)$, $m(r, \phi_a)$ and $m(r, \phi_a)$ grow possibly in the degree of o(1) with the aid of (1.2) in Lemma. Inequality (2.1) can be therefore sharpened by

(5.9)
$$T\left(r, \frac{g'}{g}\right) \leq 5\{\overline{N}(r, 0, W_a) + \overline{N}(r, g)\} + O(1).$$

Then there exist such the rational functions g(z) as never satisfy (5.9) only in (3) with $\lambda=0$, (4), (5) with m>5 or m<-4, as well as (1) of Case II. In fact, since Inequality (5.9) equals

 $\overline{N}(r, 0, g) \leq 5\overline{N}(r, 0, W_a) + 4\overline{N}(r, g) + O(1)$

in virtue of the equation

$$T\left(r,\frac{g'}{g}\right) = m\left(r,\frac{g'}{g}\right) + N\left(r,\frac{g'}{g}\right) = \overline{N}(r, 0, g) + \overline{N}(r, g) + o(1),$$

this fact can be shown by studying these counting functions in each occasion. In (5) for example, if m>2,

$$\overline{N}(r, 0, g) = m \log r, \quad \overline{N}(r, 0, W_a) = \log r, \quad \overline{N}(r, g) \equiv 0$$

and if m < 0,

$$\overline{N}(r, 0, g) = -m \log r, \quad \overline{N}(r, 0, W_a) \equiv 0, \quad \overline{N}(r, g) = \log r$$

for sufficiently large r. The equality of (5.9) occurs if m=5 or m=-4.

6. Proof of Corollary

In order to prove this result we shall return to the proof of Theorem. At first we are concerned about Case I in Section 4. Assume that $\varphi_a(z) \equiv 0$. The present assumption (2.2) reduces the equations (4.3) and (4.4) to

$$m(r, G_a) = m\left(r, \frac{W_a'}{W_a}\right) = S(r, W_a) = S(r, g)$$

and

$$m(r, H_a) = S(r, g) + S(r, W_a) = S(r, g),$$

respectively. Similarly (4.5) and (4.6) become

$$N(r, G_a) \leq \overline{N}(r, 0, W_a) = m(r, W_a) + O(1) = S(r, g)$$

and

$$N(r, H_a) \leq 2\overline{N}(r, 0, W_a) = S(r, g).$$

All of them hold independently of the value of $a \in C$. Therefore it follows also for both ϕ_a and ψ_a that

$$T(r, \phi_a) = S(r, g)$$
 and $T(r, \phi_a) = S(r, g)$,

so that

(6.1)
$$T\left(r,\frac{g'}{g}\right) = S(r, g).$$

Using a relation

$$g^2 \!=\! \frac{W_a}{\left(\frac{g'}{g}\right)' \!-\! (a\!-\!1)\!\left(\frac{g'}{g}\right)^2} \, , \label{eq:g2}$$

we obtain

$$2T(r, g) \leq T(r, W_a) + T\left(r, \left(\frac{g'}{g}\right)' - (a-1)\left(\frac{g'}{g}\right)^2\right) + O(1)$$
$$\leq m(r, W_a) + 4T\left(r, \frac{g'}{g}\right) + S\left(r, \frac{g'}{g}\right) + O(1).$$

Then from (2.2) and (6.1) we conclude

$$T(r, g) = S(r, g),$$

which is impossible. Hence it must be hold $\varphi_a(z) \equiv 0$.

Concerning the possibilities in Case II we have made a list in Section 5. We shall pick out those what give entire functions g(z) with the property (2.2). Evidently (5), (6) and (7) are beside our object. If g(z) is a polynomial, $W_a(z)$ must be a constant. Possibilities (1) and (4) come under this heading. If $\lambda_1 + \lambda_2 \neq 0$ in (2), then $W_1(z) = C_1 C_2 (\lambda_1 - \lambda_2)^2 e^{(\lambda_1 + \lambda_2)z}$ is an entire function of order one and

$$m(r, W_1) = \frac{|\lambda_1 + \lambda_2|}{\pi} r + O(1)$$
 as $r \to \infty$.

(See Hayman [1], p. 7.) A similar observation shows

$$m(r, g) \leq (|\lambda_1| + |\lambda_2|) \frac{r}{\pi} + O(1)$$
 as $r \to \infty$.

Therefore (2.2) fails to hold since

$$\lim_{r\to\infty}\frac{m(r, W_1)}{m(r, g)} \geq \frac{|\lambda_1+\lambda_2|}{|\lambda_1|+|\lambda_2|} > 0.$$

When $\lambda_1 + \lambda_2 = 0$, $W_1(z)$ is a constant and g(z) is such a transcendental entire function that satisfies all the assumptions in Corollary. Functions in the last remaining (3) can satisfy Condition (2.2) only if $\lambda = 0$. We have thus proved the corollary.

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