

92. On Some Algebraic Differential Equations with Admissible Algebraic Solutions

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1. Introduction. About fifty years ago, K. Yosida ([9]) proved the following theorem.

Theorem A. *When the differential equation with rational coefficients*

$$(w')^m = \sum_{j=0}^p a_j w^j / \sum_{k=0}^q b_k w^k \quad (a_p \cdot b_q \neq 0),$$

where m is a positive integer and $\sum a_j w^j$, $\sum b_k w^k$ are irreducible, admits at least one transcendental ν -valued algebraic solution in $|z| < \infty$, then it holds that

$$(1) \quad \max(p, q + 2m) \leq 2m\nu.$$

This theorem was extended by several authors ([1], [2], [3], [4] etc.).

In this paper, we shall consider the differential equation

$$(2) \quad \Omega(w, w', \dots, w^{(n)}) = P(w)/Q(w),$$

where $\Omega(w, w', \dots, w^{(n)}) = \sum_{\lambda \in I} c_\lambda w^{i_0} (w')^{i_1} \dots (w^{(n)})^{i_n}$ ($n \geq 1$) is a differential polynomial with meromorphic coefficients, I being a finite set of multi-indices $\lambda = (i_0, i_1, \dots, i_n)$, (i_l : non-negative integers), for which $c_\lambda \neq 0$, and where $P(w)$, $Q(w)$ are polynomials in w with meromorphic coefficients and mutually prime over the field of meromorphic functions:

$$P(w) = \sum_{j=0}^p a_j w^j \quad (a_p \neq 0), \quad Q(w) = \sum_{k=0}^q b_k w^k \quad (b_q \neq 0).$$

The term "meromorphic" (resp. "algebraic") will mean meromorphic (resp. algebraic) in the complex plane. Put

$$A = \max_{\lambda \in I} \sum_{j=0}^n (j+1)i_j, \quad A_0 = \max_{\lambda \in I} \sum_{j=1}^n j i_j, \quad d = \max_{\lambda \in I} \sum_{j=0}^n i_j$$

and

$$\sigma = \max_{\lambda \in I} \sum_{j=1}^n (2j-1)i_j.$$

An algebraic solution $w = w(z)$ of (2) is said to be admissible when $T(r, f) = S(r, w)$ for all coefficients $f = c_\lambda$, a_j and b_k in (2), where $S(r, w)$ is any quantity satisfying $S(r, w) = o(T(r, w))$ as $r \rightarrow \infty$, possibly outside a set of finite linear measure.

Recently, Gackstatter and Laine ([1], [2]), Y. He and X. Xiao ([3]) extended Theorem A as follows:

"If the differential equation (2) admits an admissible algebraic solution $w = w(z)$ with ν branches, then

$$(i) \quad q \leq 4A_0(\nu-1), \quad p \leq A + 4A_0(\nu-1) \quad ([1], [2]),$$

$$(ii) \quad q \leq 2\sigma(\nu-1), \quad p \leq q + d + A_0\nu(1 - \theta(w, \infty)) \quad ([3])$$

where $\theta(w, \infty) = 1 - \limsup_{r \rightarrow \infty} \bar{N}(r, w)/T(r, w)$."

In this paper, we shall improve these results and give some examples.

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We use the standard notation of the Nevanlinna theory of meromorphic functions ([5]) or algebroid functions ([6], [7], [8]).

2. Lemmas. We shall give some lemmas and a notation here.

Lemma 1. *Let w be a nonconstant algebroid function, then*

$$m(r, w^{(n)}/w) = S(r, w) \quad (n=1, 2, \dots) \quad (\text{see [8]}).$$

We can easily prove this lemma as in the case of meromorphic functions (see [5], p. 115) using the inequalities (20) and (21) in [8].

Lemma 2. *Let $P(w)$ and $Q(w)$ be as in § 1 and $w = w(z)$ be an algebroid function such that $T(r, a_j) = S(r, w)$ ($0 \leq j \leq p$) and $T(r, b_k) = S(r, w)$ ($0 \leq k \leq q$). Then,*

$$T(r, P/Q) = \max(p, q)T(r, w) + S(r, w) \quad ([1], [4]).$$

Let $w = w(z)$ be a ν -valued algebroid function and a be a pole of w . Then, in a neighbourhood of a , we have the following expansions of w :

$$w(z) = (z - a)^{-\tau/\lambda_i} S((z - a)^{1/\lambda_i}),$$

where $i = 1, 2, \dots, \mu(a)$ ($\leq \nu$), $1 \leq \tau_i$, $1 \leq \lambda_i$, $\sum \lambda_i = \nu$ and $S(t)$ is a regular power series of t such that $S(0) \neq 0$. Put

$$n_b(r, w) = \sum_{|a_i| \leq r} \sum_{i=1}^{\mu(a)} (\lambda_i - 1)$$

and

$$\nu N_b(r, w) = \int_0^r (n_b(t, w) - n_b(0, w)) / t dt + n_b(0, w) \log r.$$

It is trivial that

$$(3) \quad N_b(r, w) \leq (\nu - 1) \bar{N}(r, w).$$

3. Theorem. We use the same notation as in §§ 1-2.

Theorem. *If the differential equation (2) admits an admissible algebroid solution $w = w(z)$ with ν branches, then*

$$\max(p, q + d) \leq d + \sigma \xi$$

and

$$p \leq \min\{q + d + d_0(1 - \theta(w, \infty) + \xi(w, \infty)), d + \sigma \xi\},$$

where $\xi = \limsup_{r \rightarrow \infty} N(r, \mathcal{X}) / T(r, w)$ (the ramification index of the Riemann surface of w) and $\xi(w, \infty) = \limsup_{r \rightarrow \infty} N_b(r, w) / T(r, w)$.

Proof. Let $\alpha \neq 0$ be a constant such that $P(\alpha) \neq 0$ and $Q(\alpha) \neq 0$. This is possible as $a_p \cdot b_q \neq 0$. Substituting $w = w(z)$ in (2) and dividing by $(w(z) - \alpha)^d$, we have the relation

$$(4) \quad \Omega(w, w', \dots, w^{(n)}) / (w - \alpha)^d = P(w) / (w - \alpha)^d Q(w).$$

Note that $P(w(z)) \neq 0$ and $Q(w(z)) \neq 0$ as $w = w(z)$ is admissible, and that $P(w)$, $(w - \alpha)^d Q(w)$ are mutually prime by the choice of α . Here, we estimate the T -function of both sides of (4). By Lemma 1,

$$(5) \quad m(r, \Omega / (w - \alpha)^d) \leq dm(r, 1 / (w - \alpha)) + S(r, w).$$

We denote by $\tau(c, f)$ the order of pole of f at $z = c$.

(i) When c is not a pole of w ,

$$(6) \quad \tau(c, \Omega / (w - \alpha)^d) \leq \tau(c, 1 / (w - \alpha)^d) + \tau(c, 1 / Q(w)) + \sum \tau(c, a_j).$$

(ii) When c is a pole of w ,

$$\tau(c, (w^{(l)} / (w - \alpha)^{li}) = \tau(c, ((w - \alpha)^{(li)} / (w - \alpha)^{li}) = \mu li, \quad (l \geq 1),$$

where $w - \alpha = (z - c)^{-\tau/\mu} S((z - c)^{1/\mu})$ near $z = c$ ($\mu \geq 1, \tau \geq 1$). Therefore,

$$\tau(c, c_\lambda w^{i_0}(w')^{i_1} \dots (w^{(n)})^{i_n} / (w - \alpha)^d) \leq \mu \sum_{i=1}^n li_i + \tau(c, c_\lambda)$$

so that

$$(7) \quad \tau(c, \Omega / (w - \alpha)^d) \leq \Delta_o \mu + \sum \tau(c, c_\lambda) = \Delta_o + \Delta_o(\mu - 1) + \sum \tau(c, c_\lambda).$$

From (6) and (7), we obtain

$$(8) \quad N(r, \Omega / (w - \alpha)^d) \leq dN(r, 1 / (w - \alpha)) + N(r, 1 / Q) + \Delta_o(\bar{N}(r, w) + N_b(r, w)) + S(r, w).$$

As $N(r, 1 / Q) \leq T(r, Q) + O(1) = qT(r, w) + S(r, w)$, using Lemma 2 and combining (5) and (8), we obtain

$$(9) \quad T(r, \Omega / (w - \alpha)^d) \leq (q + d)T(r, w) + \Delta_o \bar{N}(r, w) + \Delta_o N_b(r, w) + S(r, w).$$

On the other hand, by Lemma 2

$$(10) \quad T(r, P / (w - \alpha)^d Q) = \max(p, q + d)T(r, w) + S(r, w).$$

From (4), (9) and (10), we obtain

$$\max(p, q + d)T(r, w) \leq (q + d)T(r, w) + \Delta_o \bar{N}(r, w) + \Delta_o N_b(r, w) + S(r, w),$$

from which we easily have

$$(11) \quad p \leq q + d + \Delta_o(1 - \theta(w, \infty) + \xi(w, \infty)).$$

Next, put $w - \alpha = 1/v$ in (2). Then, as

$$w^{(j)} = (1/v)^{(j)} = H_j(v, v', \dots, v^{(j)}) / v^{j+1} \quad (j = 1, 2, \dots),$$

where H_j is a homogeneous polynomial of degree j in $v, \dots, v^{(j)}$, and

$$c_\lambda w^{i_0}(w')^{i_1} \dots (w^{(n)})^{i_n} = c_\lambda (\alpha v + 1)^{i_0} H_1^{i_1} \dots H_n^{i_n} v^{-(i_0 + 2i_1 + \dots + (n+1)i_n)},$$

the differential equation (2) becomes

$$(12) \quad H(v, v', \dots, v^{(n)}) = \tilde{P}(v) / \tilde{Q}(v),$$

where $\deg \tilde{P} = p, \deg \tilde{Q} = p - \Delta$ when $q \leq p - \Delta$ and $\deg \tilde{P} = q + \Delta, \deg \tilde{Q} = q$ when $q > p - \Delta$,

$$H(v, v', \dots, v^{(n)}) = \sum_{\lambda \in I} c_\lambda (\alpha v + 1)^{i_0} H_1^{i_1} \dots H_n^{i_n} v^{d - (i_0 + 2i_1 + \dots + (n+1)i_n)}.$$

We estimate $T(r, H)$. First, by Lemma 1 we can easily obtain

$$(13) \quad m(r, H) \leq \Delta m(r, v) + S(r, v).$$

Next, we estimate $N(r, H)$.

(i) When c is not a pole of v ,

$$\tau(c, H) \leq \Delta_o(\mu - \tau)^+ + \sum \tau(c, c_\lambda) \leq \Delta_o(\mu - 1) + \sum \tau(c, c_\lambda),$$

where $v(z) = v(c) + (z - c)^{\tau/\mu} S((z - c)^{1/\mu})$ near $z = c$ ($\mu \geq 2, \tau \geq 1$).

(ii) When c is a pole of v of order τ and not a branch point, as

$$\tau(c, c_\lambda (\alpha v + 1)^{i_0} H_1^{i_1} \dots H_n^{i_n} v^{d - (i_0 + 2i_1 + \dots + (n+1)i_n)}) \leq \tau \Delta + \tau(c, c_\lambda),$$

$$\tau(c, H) \leq \tau \Delta + \sum \tau(c, c_\lambda).$$

(iii) When c is a pole of v and a branch point, as

$$\begin{aligned} \tau(c, c_\lambda (\alpha v + 1)^{i_0} H_1^{i_1} \dots H_n^{i_n} v^{d - (i_0 + 2i_1 + \dots + (n+1)i_n)}) \\ \leq \tau \Delta + (\mu - 1) \sum_{j=1}^n (2j - 1) i_j + \tau(c, c_\lambda) \leq \tau \Delta + (\mu - 1) \sigma + \tau(c, c_\lambda), \end{aligned}$$

where $v(z) = (z - c)^{-\tau/\mu} S((z - c)^{1/\mu})$ near $z = c$ ($\mu \geq 2, \tau \geq 1$),

$$\tau(c, H) \leq \tau \Delta + (\mu - 1) \sigma + \sum \tau(c, c_\lambda).$$

From (i), (ii) and (iii), we obtain the inequality

$$(14) \quad N(r, H) \leq \Delta N(r, v) + \sigma N(r, \mathcal{X}) + S(r, v).$$

Using the inequality obtained from (12), (13), (14) and by Lemma 2, we obtain the inequality

$$(15) \quad \max(p, q + \Delta) \leq \Delta + \sigma \xi \quad (\leq \Delta + 2\sigma(\nu - 1)).$$

Combining (11) and (15), we have the second inequality of Theorem.

Remark. By (3), we have the inequality

$$\Delta_o(1-\theta(w, \infty)+\xi(w, \infty))\leq\nu\Delta_o(1-\theta(w, \infty)).$$

Corollary. If $\xi=0$, then $q=0$, $p\leq\min\{\Delta, d+\Delta_o(1-\theta(w, \infty))\}$.

This is an extension of Theorem 4 in [9].

4. Examples. We shall give some examples which show that our theorem is better than that of He and Xiao.

Example 1. The algebroid function w defined by $w^{2m}+2-1/\cos^2 z=0$ ($m\geq 1$) is an admissible solution of the differential equation

$$(w')^2=(w^{6m}+5w^{4m}+8w^{2m}+4)/m^2w^{4m-2}.$$

In this case, $q+d+\nu\Delta_o(1-\theta(w, \infty))=8m>p$ and $q+d+\Delta_o(1-\theta(w, \infty)+\xi(w, \infty))=\Delta+\sigma\xi=6m=p$.

Example 2. The algebroid function w defined by $w^{2m}-3\tan^2 z+z-2=0$ ($m\geq 1$) is an admissible solution of the differential equation

$$mw^{2m-1}(w')^2+w'=(4w^{6m}+12zw^{4m}+12(z^2-1)w^{2m}+4z^3-12z-11)/12mw^{2m-1}.$$

In this case,

$$q+d+\nu\Delta_o(1-\theta(w, \infty))=8m>p, \quad \Delta+\sigma\xi=8m-1$$

and

$$q+d+\Delta_o(1-\theta(w, \infty)+\xi(w, \infty))=6m=p.$$

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