

Available online at [www.sciencedirect.com](http://www.sciencedirect.com)

J. Math. Anal. Appl. 332 (2007) 279–291

---



---

*Journal of*  
**MATHEMATICAL  
 ANALYSIS AND  
 APPLICATIONS**


---



---

[www.elsevier.com/locate/jmaa](http://www.elsevier.com/locate/jmaa)

# Zeros of solutions of certain second order linear differential equation <sup>☆</sup>

Jin Tu <sup>a,\*</sup>, Zong-Xuan Chen <sup>b</sup><sup>a</sup> *School of Mathematical Sciences, Beijing Normal University, Beijing 100875, PR China*<sup>b</sup> *School of Mathematical Sciences, South China Normal University, Guangzhou 510631, PR China*

Received 13 January 2006

Available online 17 November 2006

Submitted by E.J. Straube

---

## Abstract

In this paper, we investigate the exponent of convergence of the zero-sequence of solutions of the differential equation

$$f'' + (Q_1 e^{P_1(z)} + Q_2 e^{P_2(z)} + Q_3 e^{P_3(z)})f = 0, \quad (1.3)$$

where  $P_1(z)$ ,  $P_2(z)$ ,  $P_3(z)$  are polynomials of degree  $n \geq 1$ ,  $Q_1$ ,  $Q_2$ ,  $Q_3$  are entire functions of order less than  $n$ .

© 2006 Elsevier Inc. All rights reserved.

*Keywords:* Linear differential equation; Entire function; Zero

---

## 1. Introduction and results

We shall assume that reader is familiar with the fundamental results and the standard notations of the Nevanlinna's value distribution theory of meromorphic functions (e.g., see [1,2]). We will use the notation  $\sigma(f)$  to denote the order of growth of meromorphic function  $f(z)$ ,  $\lambda(f)$  to denote the exponent of convergence of the zero-sequence of  $f(z)$ .

---

<sup>☆</sup> This work is supported by the National Natural Science Foundation of China (Grant No. 10161006) and the Natural Science Foundation of Guangdong Province (04010360).

\* Corresponding author.

*E-mail addresses:* [tujin2008@sina.com](mailto:tujin2008@sina.com) (J. Tu), [chzx@vip.sina.com](mailto:chzx@vip.sina.com) (Z.-X. Chen).

For second order linear differential equation

$$f'' + (e^{P_1(z)} + e^{P_2(z)} + Q_0(z))f = 0, \tag{1.1}$$

where  $P_1(z), P_2(z)$  are non-constant polynomials

$$P_1(z) = \zeta_1 z^n + \dots, \quad P_2(z) = \zeta_2 z^m + \dots, \quad \zeta_1 \zeta_2 \neq 0 \quad (n, m \in \mathbb{N}),$$

and  $Q_0(z)$  is an entire function of order less than  $\max\{n, m\}$ . If  $e^{P_1(z)}$  and  $e^{P_2(z)}$  are linearly independent, K. Ishizaki and K. Tohge have studied the exponent of convergence of the zero-sequence of solutions of (1.1) and obtain the following results in [3,4].

**Theorem A.** [3] *Suppose that  $n = m$ , and that  $\zeta_1 \neq \zeta_2$  in (1.1). If  $\frac{\zeta_1}{\zeta_2}$  is non-real, then for any solution  $f \not\equiv 0$  of (1.1), we have  $\lambda(f) = \infty$ .*

**Theorem B.** [4] *Suppose that  $n = m$ , and that  $\frac{\zeta_1}{\zeta_2} = \rho > 0$  in (1.1). If  $0 < \rho < \frac{1}{2}$  or  $Q_0(z) \equiv 0, \frac{3}{4} < \rho < 1$ , then for any solution  $f \not\equiv 0$  of (1.1), we have  $\lambda(f) \geq n$ .*

Thus a natural question is: what condition on  $Q_0$  when  $\sigma(Q_0) = n$  can we get the same results as Theorems A and B? In this paper, we investigate the exponent of convergence of the zero-sequence of solutions of the equation

$$f'' + (Q_1 e^{P_1(z)} + Q_2 e^{P_2(z)} + Q_3 e^{P_3(z)})f = 0. \tag{1.2}$$

Furthermore, we assume that  $e^{P_1(z)}, e^{P_2(z)}$  and  $e^{P_3(z)}$  are linearly independent and obtain the following results which improve the results of K. Ishizaki and K. Tohge.

**Theorem 1.** *Let  $Q_1(z), Q_2(z), Q_3(z)$  be entire functions of order less than  $n$ , and  $P_1(z), P_2(z), P_3(z)$  be polynomials of degree  $n \geq 1$ ,*

$$P_1(z) = \zeta_1 z^n + \dots, \quad P_2(z) = \zeta_2 z^n + \dots, \quad P_3(z) = \zeta_3 z^n + \dots,$$

where  $\zeta_1, \zeta_2, \zeta_3$  are complex numbers.

- (i) *If  $\frac{\zeta_1}{\zeta_2}$  is non-real,  $0 < \lambda = \frac{\zeta_3}{\zeta_2} < \frac{1}{2}$ , then for any solution  $f \not\equiv 0$  of (1.2), we have  $\lambda(f) = \infty$ .*
- (ii) *If  $0 < \frac{\zeta_2}{\zeta_1} < \frac{1}{4}, 0 < \lambda = \frac{\zeta_3}{\zeta_2} < 1$ , then for any solution  $f \not\equiv 0$  of (1.2), we have  $\lambda(f) \geq n$ .*

**Corollary 1.** *Let  $Q(z)$  be entire function of order less than  $n$ , suppose that  $P_1(z), P_2(z), P_3(z), \zeta_1, \zeta_2, \zeta_3$  satisfy the hypotheses of Theorem 1.*

- (i) *If  $\frac{\zeta_1}{\zeta_2}$  is non-real,  $0 < \lambda = \frac{\zeta_3}{\zeta_2} < \frac{1}{2}$ , then for any solution  $f \not\equiv 0$  of the equation*

$$f'' + (e^{P_1(z)} + e^{P_2(z)} + Q e^{P_3(z)})f = 0, \tag{1.3}$$

*we have  $\lambda(f) = \infty$ .*

- (ii) *If  $0 < \frac{\zeta_2}{\zeta_1} < \frac{1}{4}, 0 < \lambda = \frac{\zeta_3}{\zeta_2} < 1$ , then for any solution  $f \not\equiv 0$  of (1.3), we have  $\lambda(f) \geq n$ .*

## 2. Notations and some lemmas

To prove the theorem, we need some notations and a series of lemmas. Let  $P_j(z)$  ( $j = 1, 2, 3$ ) be polynomials of degree  $n \geq 1, P_j(z) = (\alpha_j + i\beta_j)z^n + \dots, \alpha_j, \beta_j \in \mathbb{R}$ . Define

$$\delta(P_j, \theta) = \delta_j(\theta) = \alpha_j \cos n\theta - \beta_j \sin n\theta, \quad \theta \in [0, 2\pi) \quad (j = 1, 2, 3),$$

$$S_j^+ = \{\theta \mid \delta_j(\theta) > 0\}, \quad S_j^- = \{\theta \mid \delta_j(\theta) < 0\} \quad (j = 1, 2, 3).$$

Let  $f(z), a(z)$  be meromorphic functions in the plane and satisfy

$$T(r, a) = o\{T(r, f)\},$$

except possibly for a set of  $r$  having finite linear measure, we call that  $a(z)$  is a small function to  $f(z)$  (see [1]).

**Lemma 1.** [1] *Suppose that  $f(z)$  is meromorphic and transcendental in the plane and that*

$$f^n(z)P(z) = Q(z), \tag{2.1}$$

where  $P(z), Q(z)$  are differential polynomials in  $f(z)$  with small coefficients and the degree of  $Q(z)$  is at most  $n$ , then

$$m\{r, P(z)\} = S(r, f), \quad \text{as } r \rightarrow +\infty. \tag{2.2}$$

**Lemma 2.** [5] *Let  $f(z)$  be a transcendental meromorphic function with  $\sigma(f) = \sigma < \infty$ ,  $\Gamma = \{(k_1, j_1), \dots, (k_m, j_m)\}$  be a finite set of distinct pairs of integers which satisfy  $k_i > j_i \geq 0$  for  $i = 1, \dots, m$ . And let  $\varepsilon > 0$  be a given constant, then there exists a set  $E \subset [0, 2\pi)$  which has linear measure zero, such that if  $\varphi \in [0, 2\pi) \setminus E$ , there is a constant  $R_1 = R_1(\varphi) > 1$ , such that for all  $z$  satisfying  $\arg z = \varphi$  and  $|z| = r > R_1$  and for all  $(k, j) \in \Gamma$ , we have*

$$\left| \frac{f^{(k)}(z)}{f^{(j)}(z)} \right| \leq |z|^{(k-j)(\sigma-1+\varepsilon)}. \tag{2.3}$$

**Lemma 3.** [6] *Suppose that  $P(z) = (\alpha + \beta i)z^n + \dots$  ( $\alpha, \beta$  are real numbers,  $|\alpha| + |\beta| \neq 0$ ) is a polynomial with degree  $n \geq 1$ , that  $A(z) (\neq 0)$  is an entire function with  $\sigma(A) < n$ . Let  $g(z) = A(z)e^{P(z)}$ ,  $z = re^{i\theta}$ ,  $\delta(P, \theta) = \alpha \cos n\theta - \beta \sin n\theta$ . Then for any given  $\varepsilon > 0$ , there exists a set  $H_1 \subset [0, 2\pi)$  that has the linear measure zero, such that for any  $\theta \in [0, 2\pi) \setminus (H_1 \cup H_2)$ , there is  $R > 0$  such that for  $|z| = r > R$ , we have:*

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

$$\exp\{(1 - \varepsilon)\delta(P, \theta)r^n\} < |g(re^{i\theta})| < \exp\{(1 + \varepsilon)\delta(P, \theta)r^n\}; \tag{2.4}$$

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

$$\exp\{(1 + \varepsilon)\delta(P, \theta)r^n\} < |g(re^{i\theta})| < \exp\{(1 - \varepsilon)\delta(P, \theta)r^n\}, \tag{2.5}$$

where  $H_2 = \{\theta \in [0, 2\pi); \delta(P, \theta) = 0\}$  is a finite set.

**Remark.** The lemma also holds when  $A(z)$  is a meromorphic function with  $\sigma(A) < n$ .

**Lemma 4.** [7] *Let  $f(z)$  be an entire function of order  $\sigma(f) = \alpha < +\infty$ . Then for any given  $\varepsilon > 0$ , there is a set  $E \subset [1, \infty)$  that has finite linear measure and finite logarithmic measure such that for all  $z$  satisfying  $|z| = r \notin [0, 1] \cup E$ , we have*

$$\exp\{-r^{\alpha+\varepsilon}\} \leq |f(z)| \leq \exp\{r^{\alpha+\varepsilon}\}. \tag{2.6}$$

**Lemma 5.** Let  $P_j(z)$  ( $j = 1, 2, 3$ ) be polynomials of degree  $n \geq 1$ ,

$$P_1(z) = \zeta z^n + B_1(z), \quad P_2(z) = \rho_1 \zeta z^n + B_2(z), \quad P_3(z) = \rho_2 \zeta z^n + B_3(z),$$

where  $\zeta = \alpha + i\beta$ ,  $\alpha, \beta \in \mathbb{R}$ ,  $|\alpha| + |\beta| \neq 0$ ,  $0 < \rho_1 < 1$ ,  $0 < \rho_2 < 1$ ,  $B_1(z)$ ,  $B_2(z)$ ,  $B_3(z)$  are polynomials of degree at most  $n - 1$ . Let  $Q_1(z) \not\equiv 0$ ,  $Q_2(z)$ ,  $Q_3(z)$  be entire functions of order less than  $n$ , then for any given  $\varepsilon > 0$ , there exist a set  $E$  with finite linear measure and a constant  $\xi$  ( $n - 1 < \xi < n$ ) such that

$$m(r, Q_1 e^{P_1} + Q_2 e^{P_2} + Q_3 e^{P_3}) \geq (1 - \varepsilon)m(r, e^{P_1}) + O(r^\xi), \quad r \rightarrow \infty \ (r \notin E). \quad (2.7)$$

**Proof.** By definition, for sufficiently large  $r$ , we have

$$m(r, e^{P_1}) = \frac{1}{2\pi} \int_0^{2\pi} \log^+ |e^{P_1(re^{i\theta})}| d\theta = \frac{1}{2\pi} \int_{S_1^+} \log^+ |e^{P_1(re^{i\theta})}| d\theta = \frac{|\zeta|r^n}{\pi} + O(r^{n-1}). \quad (2.8)$$

If  $\theta \in S_1^-$ , then  $\delta(P_j, \theta) < 0$  ( $j = 1, 2, 3$ ), by Lemmas 3 and 4, for any given  $\varepsilon > 0$  and for sufficiently large  $r$ , we have

$$|Q_1 e^{P_1(re^{i\theta})} + Q_2 e^{P_2(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta})}| \leq \sum_{j=1}^3 \exp\{(1 - 2\varepsilon)\delta(P_j, \theta)r^n\} \leq 1. \quad (2.9)$$

If  $\theta \in S_1^+$ , since  $0 < \rho_1 < 1$ ,  $0 < \rho_2 < 1$ , by Lemmas 3 and 4, there exists a set  $E$  with finite linear measure, for any given  $\varepsilon > 0$  and for sufficiently large  $r$ , we have

$$\begin{aligned} & |Q_1 + Q_2 e^{P_2(re^{i\theta}) - P_1(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta}) - P_1(re^{i\theta})}| \\ & \geq |Q_1| - |Q_2 e^{P_2(re^{i\theta}) - P_1(re^{i\theta})}| - |Q_3 e^{P_3(re^{i\theta}) - P_1(re^{i\theta})}| \\ & \geq \frac{1}{2} \exp\{-r^{\sigma(Q_1) + \varepsilon}\} \geq \exp\{-r^\xi\} \quad (r \notin E), \end{aligned} \quad (2.10)$$

where  $\sigma(Q_1) < \xi < n$ .

By (2.8)–(2.10), we have

$$\begin{aligned} & m(r, Q_1 e^{P_1} + Q_2 e^{P_2} + Q_3 e^{P_3}) \\ & = \frac{1}{2\pi} \int_0^{2\pi} \log^+ |Q_1 e^{P_1(re^{i\theta})} + Q_2 e^{P_2(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta})}| d\theta \\ & = \frac{1}{2\pi} \int_{S_1^+} \log^+ (|e^{P_1(re^{i\theta})}| |Q_1 + Q_2 e^{P_2(re^{i\theta}) - P_1(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta}) - P_1(re^{i\theta})}|) d\theta \\ & = \frac{(1 - \varepsilon)|\zeta|r^n}{\pi} - O(r^\xi) \quad (r \notin E). \end{aligned} \quad (2.11)$$

By (2.8) and (2.11), we obtain (2.7).  $\square$

### 3. Proof of Theorem 1

Since  $\zeta_3 = \lambda\zeta_2$ ,  $\lambda > 0$ , we have  $S_2^+ = S_3^+$ ,  $S_2^- = S_3^-$ . We see that  $S_j^+$  and  $S_j^-$  have  $n$  components  $S_{jk}^+$  and  $S_{jk}^-$  respectively ( $j = 1, 2, 3$ ;  $k = 1, 2, \dots, n$ ). Hence we write

$$S_j^+ = \bigcup_{k=1}^n S_{jk}^+, \quad S_j^- = \bigcup_{k=1}^n S_{jk}^- \quad (j = 1, 2, 3).$$

Furthermore, we define

$$D_{12} = \{\theta \in S_1^+ \cap S_2^+ : \delta_1(\theta) > (2\lambda + 2)\delta_2(\theta)\},$$

$$D_{21} = \left\{ \theta \in S_1^+ \cap S_2^+ : \delta_2(\theta) > \frac{\lambda + 1}{\lambda} \delta_1(\theta) \right\}.$$

(i) Let  $f \neq 0$  be a solution of (1.2). Suppose that  $\lambda(f) < \infty$ . Write  $f = \pi e^h$ , where  $\pi$  is the canonical product from zeros of  $f$ , and  $h$  is an entire function. From our hypothesis, we have  $\sigma(\pi) = \lambda(\pi) < \infty$ . From (1.2), we get

$$(h')^2 = -h'' - 2\frac{\pi'}{\pi}h' - \frac{\pi''}{\pi} - Q_1e^{P_1} - Q_2e^{P_2} - Q_3e^{P_3}. \tag{3.1}$$

Eliminating  $e^{P_1}$  from (3.1), set  $\frac{Q'_1}{Q_1} + P'_1 = R$ , we have

$$2U_1h' = -h''' + \left(R - 2\frac{\pi'}{\pi}\right)h'' + 2\left(R\frac{\pi'}{\pi} - \left(\frac{\pi'}{\pi}\right)'\right)h' + R\frac{\pi''}{\pi} - \left(\frac{\pi''}{\pi}\right)' + (RQ_2 - Q'_2 - Q_2P'_2)e^{P_2} + (RQ_3 - Q'_3 - Q_3P'_3)e^{P_3}, \tag{3.2}$$

where

$$U_1 = h'' - \frac{1}{2}Rh'. \tag{3.3}$$

Eliminating  $e^{P_2}$  from (3.1), set  $\frac{Q'_2}{Q_2} + P'_2 = T$ , we obtain

$$2U_2h' = -h''' + \left(T - 2\frac{\pi'}{\pi}\right)h'' + 2\left(T\frac{\pi'}{\pi} - \left(\frac{\pi'}{\pi}\right)'\right)h' + T\frac{\pi''}{\pi} - \left(\frac{\pi''}{\pi}\right)' + (TQ_1 - Q'_1 - Q_1P'_1)e^{P_1} + (TQ_3 - Q'_3 - Q_3P'_3)e^{P_3}, \tag{3.4}$$

where

$$U_2 = h'' - \frac{1}{2}Th'. \tag{3.5}$$

Set  $\max\{\sigma(Q_1), \sigma(Q_2), \sigma(Q_3)\} < \xi_1 < \xi_2 < \xi_3 < n$ . Then we get

$$T(r, Q) = m(r, Q) \leq r^{\xi_1}, \quad |Q(re^{i\theta})| \leq \exp\{r^{\xi_1}\}$$

for sufficiently large  $r$  and for any  $\theta \in [0, 2\pi)$ .

We apply Lemma 1 to (3.1), for any given  $\varepsilon > 0$

$$\begin{aligned} T(r, h') &= m(r, h') \\ &\leq m\left(r, \frac{\pi''}{\pi}\right) + m\left(r, \frac{\pi'}{\pi}\right) + m(r, Q_1e^{P_1(z)} + Q_2e^{P_2(z)} + Q_3e^{P_3(z)}) + S(r, h') \\ &\leq O(r^{n+\varepsilon}) + S(r, h'), \end{aligned}$$

which implies  $\sigma(h') \leq n$ . It follows from (3.3) and (3.5) that  $\sigma(U_1) \leq n$  and  $\sigma(U_2) \leq n$  respectively.

First we show that there exists a set  $E_0 \subset [0, 2\pi)$ ,  $m(E_0) = 0$  such that if  $\theta \in S_2^- \setminus E_0$ , then

$$|U_1(re^{i\theta})| \leq O(e^{r^{\xi_2}}), \quad \text{as } r \rightarrow \infty. \tag{3.6}$$

In the case  $|h'(re^{i\theta})| < 1$ , from (3.3) we have

$$|U_1(re^{i\theta})| \leq \left| \frac{h''(re^{i\theta})}{h'(re^{i\theta})} \right| + \frac{1}{2} |R(re^{i\theta})|. \tag{3.7}$$

If  $|h'(re^{i\theta})| \geq 1$ , then from (3.2), we get

$$\begin{aligned} |2U_1(re^{i\theta})| &\leq \left| \frac{h'''(re^{i\theta})}{h'(re^{i\theta})} \right| + \left( |R(re^{i\theta})| + 2 \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right| \right) \left| \frac{h''(re^{i\theta})}{h'(re^{i\theta})} \right| \\ &\quad + 2 \left( |R(re^{i\theta})| \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right|^2 \right) \\ &\quad + |R(re^{i\theta})| \left| \frac{\pi''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi'''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi''(re^{i\theta})\pi'(re^{i\theta})}{\pi(re^{i\theta})^2} \right| \\ &\quad + (|R(re^{i\theta})Q_2(re^{i\theta})| + |Q_2'(re^{i\theta})| + |Q_2(re^{i\theta})P_2'(re^{i\theta})|) |e^{P_2(re^{i\theta})}| \\ &\quad + (|R(re^{i\theta})Q_3(re^{i\theta})| + |Q_3'(re^{i\theta})| + |Q_3(re^{i\theta})P_3'(re^{i\theta})|) |e^{P_3(re^{i\theta})}| \\ &\leq O(e^{r^{\xi_2}}), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.8}$$

Since  $Q$  and  $h'$  are of finite order, by Lemma 2, (3.7) and (3.8), we obtain (3.6).

We note that there exist  $\bar{\theta}_j$  ( $j = 1, 2, 3$ ) satisfying  $\delta_j(\theta) = 0$  on the rays  $\arg z = \bar{\theta}_j + \frac{q\pi}{n}$ , where  $q = 0, \dots, 2n - 1$ , which form  $2n$  sectors of opening  $\frac{\pi}{n}$  respectively, thus we may assume that  $\bar{\theta}_j \in [0, \frac{\pi}{n})$ . Since  $\zeta_2 = \lambda\zeta_3$ ,  $\lambda > 0$ , we have  $\bar{\theta}_2 = \bar{\theta}_3$ . Write  $\bar{\theta}_{jq} = \bar{\theta}_j + \frac{q\pi}{n}$ ,  $j = 1, 2$ , if there are some integers  $q_1$  and  $q_2$  such that  $\bar{\theta}_{1q_1} = \bar{\theta}_{2q_2}$ , then  $\bar{\theta}_1 - \bar{\theta}_2 + (q_1 - q_2)\frac{\pi}{n} = 0$ , we have that  $\tan n\bar{\theta}_j = \frac{\alpha_j}{\beta_j}$ ,  $j = 1, 2$ . Which gives

$$0 = \tan(n\bar{\theta}_1 - n\bar{\theta}_2 + (q_1 - q_2)\pi) = \frac{\alpha_1\beta_2 - \alpha_2\beta_1}{\alpha_1\alpha_2 + \beta_1\beta_2}.$$

This contradicts the assumption that  $\frac{\xi_1}{\xi_2}$  is non-real. Hence we see that each component of  $S_1^+$  and  $S_2^+$  contains a component of  $S_1^+ \cap S_2^+$ . The boundaries of the components of  $S_1^+ \cap S_2^+$  are some of the rays  $\arg z = \bar{\theta}_{jq}$ , we fix a component of  $S_1^+ \cap S_2^+$ , say  $S^*$ . We may write

$$S^* = \{ \theta \in S_1^+ \cap S_2^+ : \theta_1^* < \theta < \theta_2^*, \delta_1(\theta_1^*) = \delta_2(\theta_2^*) = 0 \}$$

or

$$S^* = \{ \theta \in S_1^+ \cap S_2^+ : \theta_2^* < \theta < \theta_1^*, \delta_1(\theta_1^*) = \delta_2(\theta_2^*) = 0 \}.$$

Since every component of  $S_1^+$  and  $S_2^+$  is of opening  $\frac{\pi}{n}$ , the rays  $\arg z = \theta_1^*$  and  $\arg z = \theta_2^*$  are contained in  $S_2^+$  and  $S_1^+$  respectively. We treat the first case, the proof of the second case can be obtained similarly. Hence there exist  $\eta_1 > 0$ ,  $\eta_2 > 0$  such that

$$\{ \theta : \theta_1^* < \theta < \theta_1^* + \eta_1 \} \subset D_{21}, \quad \{ \theta : \theta_2^* - \eta_2 < \theta < \theta_2^* \} \subset D_{12}.$$

Hence there exists a  $\theta \in (S_{2k}^+ \cap D_{12}) \setminus E_0$  for any  $k = 1, 2, \dots, n$ . Set  $0 < (2\lambda + 2)\delta_2 < \sigma_2 < \sigma_1 < \delta_1, 0 < \varepsilon_1 < 1 - \frac{\sigma_1}{\delta_1}, 0 < \varepsilon_2 < \frac{\sigma_2}{2\delta_2} - 1, 0 < \varepsilon_3 < \frac{\sigma_2}{2\lambda\delta_2} - 1$ . By Lemma 3, we have

$$\begin{aligned} &|Q_1 e^{P_1(re^{i\theta})} + Q_2 e^{P_2(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta})}| \\ &\geq |Q_1 e^{P_1(re^{i\theta})}| \left| 1 - \left| \frac{Q_2}{Q_1} e^{P_2(re^{i\theta}) - P_1(re^{i\theta})} \right| - \left| \frac{Q_3}{Q_1} e^{P_3(re^{i\theta}) - P_1(re^{i\theta})} \right| \right| \\ &\geq e^{(1-\varepsilon_1)\delta_1 r^n} (1 - o(1)) \\ &\geq e^{\sigma_1 r^n} (1 - o(1)), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.9}$$

We assume that there exists an unbounded sequence  $\{r_m\}$  such that  $0 < |h'(r_m e^{i\theta})| \leq 1$ . From (3.1), (3.9) and Lemma 2, we get for an  $N_1 \in \mathbb{N}$

$$\begin{aligned} e^{\sigma_1 r_m^n} (1 - o(1)) &\leq 1 + \left| \frac{h''(r_m e^{i\theta})}{h'(r_m e^{i\theta})} \right| + 2 \left| \frac{\pi'(r_m e^{i\theta})}{\pi(r_m e^{i\theta})} \right| + \left| \frac{\pi''(r_m e^{i\theta})}{\pi(r_m e^{i\theta})} \right| \\ &\leq r_m^{N_1}, \quad \text{as } m \rightarrow \infty, \end{aligned}$$

which is absurd. Hence we may assume that  $|h'(re^{i\theta})| \geq 1$  for sufficiently large  $r$ . It follows from (3.1) and Lemma 2, for an  $N_2 \in \mathbb{N}$

$$\begin{aligned} &|Q_1 e^{P_1(re^{i\theta})} + Q_2 e^{P_2(re^{i\theta})} + Q_3 e^{P_3(re^{i\theta})}| \\ &\leq |h'(re^{i\theta})|^2 \left( 1 + \left| \frac{h''(re^{i\theta})}{h'(re^{i\theta})} \right| + 2 \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi''(re^{i\theta})}{\pi(re^{i\theta})} \right| \right) \\ &\leq |h'(re^{i\theta})|^2 (1 + O(r^{N_2})), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.10}$$

Thus, we obtain for sufficiently large  $r$

$$|h'(re^{i\theta})| \geq e^{\frac{1}{2}\sigma_2 r^n}. \tag{3.11}$$

From Lemma 2, (3.2) and (3.11), we get

$$\begin{aligned} |2U_1(re^{i\theta})| &\leq \left| \frac{h'''(re^{i\theta})}{h'(re^{i\theta})} \right| + \left( |R(re^{i\theta})| + 2 \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right| \right) \left| \frac{h''(re^{i\theta})}{h'(re^{i\theta})} \right| \\ &\quad + 2 \left( |R(re^{i\theta})| \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi'(re^{i\theta})}{\pi(re^{i\theta})} \right|^2 \right) \\ &\quad + |R(re^{i\theta})| \left| \frac{\pi''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi'''(re^{i\theta})}{\pi(re^{i\theta})} \right| + \left| \frac{\pi''(re^{i\theta})\pi'(re^{i\theta})}{\pi(re^{i\theta})^2} \right| \\ &\quad + (|R(re^{i\theta})Q_2(re^{i\theta})| + |Q_2'(re^{i\theta})| + |Q_2(re^{i\theta})P_2'(re^{i\theta})|) \left| \frac{e^{P_2(re^{i\theta})}}{h'(re^{i\theta})} \right| \\ &\quad + (|R(re^{i\theta})Q_3(re^{i\theta})| + |Q_3'(re^{i\theta})| + |Q_3(re^{i\theta})P_3'(re^{i\theta})|) \left| \frac{e^{P_3(re^{i\theta})}}{h'(re^{i\theta})} \right| \\ &\leq O(r^{N_2}) + (1 + o(1)) \exp \left\{ \left( \delta_2(1 + \varepsilon_2) - \frac{\sigma_2}{2} \right) r^n \right\} \\ &\quad + (1 + o(1)) \exp \left\{ \left( \lambda\delta_2(1 + \varepsilon_3) - \frac{\sigma_2}{2} \right) r^n \right\}, \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.12}$$

Since  $\delta_2(1 + \varepsilon_2) - \frac{\sigma_2}{2} < 0$ ,  $\lambda\delta_2(1 + \varepsilon_3) - \frac{\sigma_2}{2} < 0$ , it gives that for an  $N_3 \in N$  and sufficiently large  $r$ ,

$$|U_1(re^{i\theta})| \leq r^{N_3}. \tag{3.13}$$

Now we fix a  $\gamma (= \gamma_{2k}) \in (S_{2k}^+ \cap D_{12}) \setminus E_0$ ,  $k = 1, 2, \dots, n$ . Then we find  $\gamma_1, \gamma_2 \in S_2^- \setminus E_0$ ,  $\gamma_1 < \gamma < \gamma_2$  such that  $\gamma - \gamma_1 < \frac{\pi}{n}$ ,  $\gamma_2 - \gamma < \frac{\pi}{n}$ . We first show that for any  $\theta$ ,  $\gamma_1 \leq \theta \leq \gamma$ , we have

$$|U_1(re^{i\theta})| \leq O(e^{r^{\xi_3}}), \quad \text{as } r \rightarrow \infty. \tag{3.14}$$

Write  $\gamma - \gamma_1 = \frac{\pi}{n+\tau_1}$ ,  $\tau_1 > 0$ , since  $\sigma(U_1) \leq n$ , we have that  $|U_1(re^{i\theta})| \leq e^{r^{n+\tau_2}}$ ,  $0 < \tau_2 < \tau_1$  for sufficiently large  $r$ . Set  $g(z) = U_1(z)/\exp((ze^{-\frac{\gamma+\gamma_1}{2}i})^{\xi_3})$ , then  $g(z)$  is regular in the region  $\{z: \gamma_1 \leq \arg z \leq \gamma\}$ . Since  $\gamma_1 \leq \arg z = \theta \leq \gamma$ ,  $\gamma - \gamma_1 < \frac{\pi}{n}$ , we infer that  $\cos(\arg((ze^{-\frac{\gamma+\gamma_1}{2}i})^{\xi_3})) \geq K$  for some  $K > 0$ . In fact,

$$-\frac{\pi}{2} < -\frac{\pi\xi_3}{2n} \leq -\xi_3\frac{\gamma - \gamma_1}{2} \leq \arg((ze^{-\frac{\gamma+\gamma_1}{2}i})^{\xi_3}) \leq \xi_3\frac{\gamma - \gamma_1}{2} \leq \frac{\pi\xi_3}{2n} < \frac{\pi}{2}.$$

Hence for  $\gamma_1 < \theta < \gamma$ ,

$$|g(re^{i\theta})| \leq \left| \frac{U_1(re^{i\theta})}{e^{Kr^{\xi_3}}} \right| \leq O(e^{r^{n+\tau_2}}), \quad \text{as } r \rightarrow \infty.$$

It follows from (3.6) and (3.13) that for some  $M > 0$ , as  $r \rightarrow \infty$

$$|g(re^{i\gamma_1})| \leq \frac{O(e^{r^{\xi_2}})}{e^{Kr^{\xi_3}}} \leq M$$

and

$$|g(re^{i\gamma})| \leq \frac{O(r^{N_3})}{e^{Kr^{\xi_3}}} \leq M.$$

By the Phragmen–Lindelöf theorem, we obtain (3.14). Similarly we see that (3.14) holds for  $\gamma < \theta < \gamma_2$ . Hence we conclude that (3.14) holds for any  $\theta \in [0, 2\pi)$ .

In the following, we need to proof for any  $\theta \in [0, 2\pi)$

$$|U_2(re^{i\theta})| \leq O(e^{r^{\xi_3}}), \quad \text{as } r \rightarrow \infty. \tag{3.15}$$

By recalling the previous reasoning, we can also obtain that there exists a set  $E_1 \subset [0, 2\pi)$ ,  $m(E_1) = 0$  such that if  $\theta \in S_1^- \cap S_2^- \setminus E_1$ , then

$$|U_2(re^{i\theta})| \leq O(e^{r^{\xi_2}}), \quad \text{as } r \rightarrow \infty. \tag{3.16}$$

By the similar proof in front, there exists a  $\theta \in (S_{1k}^+ \cap D_{21}) \setminus E_1$  for any  $k = 1, 2, \dots, n$ . Set  $0 < (2\lambda + 2)\delta_1 < 2\lambda\delta_2 < \sigma_4 < \sigma_3 < \delta_2$ ,  $0 < \varepsilon_4 < 1 - \frac{\sigma_3}{\delta_2}$ ,  $0 < \varepsilon_5 < \frac{\sigma_4}{2\delta_1} - 1$ ,  $0 < \varepsilon_6 < \frac{\sigma_4}{2\lambda\delta_2} - 1$ . By Lemma 3, we have

$$\begin{aligned} & |Q_1e^{P_1(re^{i\theta})} + Q_2e^{P_2(re^{i\theta})} + Q_3e^{P_3(re^{i\theta})}| \\ & \geq |Q_2e^{P_2(re^{i\theta})}| \left| 1 - \frac{Q_1}{Q_2}e^{P_1(re^{i\theta})-P_2(re^{i\theta})} - \frac{Q_3}{Q_2}e^{P_3(re^{i\theta})-P_2(re^{i\theta})} \right| \\ & \geq e^{(1-\varepsilon_4)\delta_2r^n} (1 - o(1)) \\ & \geq e^{\sigma_3r^n} (1 - o(1)), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.17}$$



We assume that there exists an unbounded sequence  $\{r_m\}$  such that  $0 < |h'(r_m e^{i\theta})| \leq 1$ . From (3.1), (3.17) and Lemma 2, we get for an  $N_4 \in N$

$$e^{\sigma_3 r_m^n} (1 - o(1)) \leq 1 + \left| \frac{h''(r_m e^{i\theta})}{h'(r_m e^{i\theta})} \right| + 2 \left| \frac{\pi'(r_m e^{i\theta})}{\pi(r_m e^{i\theta})} \right| + \left| \frac{\pi''(r_m e^{i\theta})}{\pi(r_m e^{i\theta})} \right| \leq r_m^{N_4}, \quad \text{as } m \rightarrow \infty.$$

This is absurd. Hence we may assume that  $|h'(r e^{i\theta})| \geq 1$  for sufficiently large  $r$ . It follows from (3.1) and Lemma 2, for an  $N_5 \in N$

$$\begin{aligned} & |Q_1 e^{P_1(r e^{i\theta})} + Q_2 e^{P_2(r e^{i\theta})} + Q_3 e^{P_3(r e^{i\theta})}| \\ & \leq |h'(r e^{i\theta})|^2 \left( 1 + \left| \frac{h''(r e^{i\theta})}{h'(r e^{i\theta})} \right| + 2 \left| \frac{\pi'(r e^{i\theta})}{\pi(r e^{i\theta})} \right| + \left| \frac{\pi''(r e^{i\theta})}{\pi(r e^{i\theta})} \right| \right) \\ & \leq |h'(r e^{i\theta})|^2 (1 + O(r^{-N_5})), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.18}$$

Combining (3.17) and (3.18), we obtain for sufficiently large  $r$

$$|h'(r e^{i\theta})| \geq e^{\frac{1}{2}\sigma_4 r^n}. \tag{3.19}$$

It follows from (3.4) and (3.19) that

$$\begin{aligned} |2U_2(r e^{i\theta})| & \leq \left| \frac{h'''(r e^{i\theta})}{h'(r e^{i\theta})} \right| + \left( |T(r e^{i\theta})| + 2 \left| \frac{\pi'(r e^{i\theta})}{\pi(r e^{i\theta})} \right| \right) \left| \frac{h''(r e^{i\theta})}{h'(r e^{i\theta})} \right| \\ & \quad + 2 \left( |T(r e^{i\theta})| \left| \frac{\pi'(r e^{i\theta})}{\pi(r e^{i\theta})} \right| + \left| \frac{\pi''(r e^{i\theta})}{\pi(r e^{i\theta})} \right| + \left| \frac{\pi'(r e^{i\theta})}{\pi(r e^{i\theta})} \right|^2 \right) \\ & \quad + |T(r e^{i\theta})| \left| \frac{\pi''(r e^{i\theta})}{\pi(r e^{i\theta})} \right| + \left| \frac{\pi'''(r e^{i\theta})}{\pi(r e^{i\theta})} \right| + \left| \frac{\pi''(r e^{i\theta})\pi'(r e^{i\theta})}{\pi(r e^{i\theta})^2} \right| \\ & \quad + (|T(r e^{i\theta})Q_1(r e^{i\theta})| + |Q'_1(r e^{i\theta})| + |Q_1(r e^{i\theta})P'_1(r e^{i\theta})|) \left| \frac{e^{P_1(r e^{i\theta})}}{h'(r e^{i\theta})} \right| \\ & \quad + (|T(r e^{i\theta})Q_3(r e^{i\theta})| + |Q'_3(r e^{i\theta})| + |Q_3(r e^{i\theta})P'_3(r e^{i\theta})|) \left| \frac{e^{P_3(r e^{i\theta})}}{h'(r e^{i\theta})} \right| \\ & \leq O(r^{N_5}) + (1 + o(1)) \exp \left\{ \left( \delta_1(1 + \varepsilon_5) - \frac{\sigma_4}{2} \right) r^n \right\} \\ & \quad + (1 + o(1)) \exp \left\{ \left( \lambda \delta_2(1 + \varepsilon_6) - \frac{\sigma_4}{2} \right) r^n \right\}, \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.20}$$

Since  $\delta_1(1 + \varepsilon_5) - \frac{\sigma_4}{2} < 0$ ,  $\lambda \delta_2(1 + \varepsilon_6) - \frac{\sigma_4}{2} < 0$ , it gives that for an  $N_6 \in N$  and sufficiently large  $r$ ,

$$|U_2(r e^{i\theta})| \leq r^{N_6}. \tag{3.21}$$

Now we fix a  $\gamma' (= \gamma'_{2k}) \in (S_{2k}^+ \cap D_{12}) \setminus E_1$ ,  $k = 1, 2, \dots, n$ . Then we find  $\gamma_3, \gamma_4 \in S_1^- \cap S_2^- \setminus E_1$ ,  $\gamma_3 < \gamma' < \gamma_4$  such that  $\gamma' - \gamma_3 < \frac{\pi}{n}$ ,  $\gamma_4 - \gamma' < \frac{\pi}{n}$ . By the same reasoning as in proof of (3.14), for any  $\gamma_3 \leq \theta \leq \gamma_4$ , we have

$$|U_2(r e^{i\theta})| \leq O(e^{r^{\varepsilon_3}}), \quad \text{as } r \rightarrow \infty. \tag{3.22}$$

Hence we conclude that (3.15) holds for any  $\theta \in [0, 2\pi)$ .

By (3.3) and (3.5), we have

$$U_1 - U_2 = \frac{1}{2}h'(T - R). \tag{3.23}$$

Since  $\sigma(Q_j) < \xi_2 < \xi_3$  ( $j = 1, 2, 3$ ) and the theorem on the logarithmic derivatives, by (3.1), (3.23)

$$\begin{aligned} m(r, Q_1e^{P_1(z)} + Q_2e^{P_2(z)} + Q_3e^{P_3(z)}) &\leq 2m(r, h') + O(\log r) \\ &\leq 2m(r, U_1 - U_2) + O(\log r) \leq O(r^{\xi_3}), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.24}$$

Since  $\frac{\xi_1}{\xi_2}$  is non-real,  $S_1^+ \cap S_2^-$  contains an interval  $I = [\varphi_1, \varphi_2]$  satisfying  $\min_{\theta \in I} \delta_1(\theta) = s > 0$ . By Lemma 3, there exists an  $R(I) (> 0)$  such that for any  $\theta \in I$  and  $r \geq R(I)$ ,

$$\begin{aligned} |Q_1e^{P_1(re^{i\theta})}| &\geq \exp((1 - \varepsilon)\delta_1r^n), \\ |Q_2e^{P_2(re^{i\theta})}| &\leq \exp((1 - \varepsilon)\delta_2r^n), \end{aligned}$$

and

$$|Q_3e^{P_3(re^{i\theta})}| \leq \exp((1 - \varepsilon)\lambda\delta_2r^n).$$

Hence, we have

$$\begin{aligned} m(r, Q_1e^{P_1(z)} + Q_2e^{P_2(z)} + Q_3e^{P_3(z)}) &\geq \int_{\varphi_1}^{\varphi_2} \log^+ |Q_1e^{P_1(re^{i\theta})} + Q_2e^{P_2(re^{i\theta})} + Q_3e^{P_3(re^{i\theta})}| d\theta \\ &\geq \int_{\varphi_1}^{\varphi_2} (1 - o(1)) \log^+ |Q_1e^{P_1(re^{i\theta})}| d\theta \\ &\geq \int_{\varphi_1}^{\varphi_2} (1 - o(1))(1 - \varepsilon)sr^n d\theta \\ &\geq (1 - o(1))(1 - \varepsilon)sr^n(\varphi_2 - \varphi_1), \quad \text{as } r \rightarrow \infty. \end{aligned} \tag{3.25}$$

Combining (3.24) and (3.25) and recalling that  $\xi_3 < n$ , we get a contradiction. Hence,  $\lambda(f) = \infty$ .

(ii) Let  $f \neq 0$  be a solution of (1.2). Write  $f = \pi e^h$ , suppose that  $\lambda(f) < n$ . From our hypothesis, we have  $\sigma(\pi) = \lambda(\pi) < n$ . Eliminating  $e^{P_1}$  from (3.1), we have

$$\begin{aligned} 2Uh' &= -h''' + \left(R - 2\frac{\pi'}{\pi}\right)h'' + 2\left(R\frac{\pi'}{\pi} - \left(\frac{\pi'}{\pi}\right)'\right)h' + R\frac{\pi''}{\pi} - \left(\frac{\pi''}{\pi}\right)' \\ &\quad + (RQ_2 - Q_2' - Q_2P_2')e^{P_2} + (RQ_3 - Q_3' - Q_3P_3')e^{P_3}, \end{aligned} \tag{3.26}$$

where

$$U = h'' - \frac{1}{2}Rh'. \tag{3.27}$$

From (3.26) and (3.27), we get

$$C_1(z)h' = C_0(z),$$

where

$$C_0(z) = -U' + \frac{1}{2}RU - 2\frac{\pi'}{\pi}U + R\frac{\pi''}{\pi} - \frac{\pi'''}{\pi} + \frac{\pi''\pi'}{\pi^2} + (RQ_2 - Q_2' - Q_2P_2')e^{P_2} + (RQ_3 - Q_3' - Q_3P_3')e^{P_3}, \tag{3.28}$$

$$C_1(z) = 2U + \frac{1}{2}R' - \frac{1}{4}R^2 - R\frac{\pi'}{\pi} + 2\frac{\pi''}{\pi} - 2\left(\frac{\pi'}{\pi}\right)^2. \tag{3.29}$$

If  $C_0(z) \neq 0, C_1(z) \neq 0$ , by Nevanlinna’s first fundamental theorem, we obtain

$$T(r, h') \leq T(r, C_0) + T(r, C_1) + o(1).$$

Set  $\max\{\sigma(Q_1), \sigma(Q_2), \sigma(Q_3), \lambda(f)\} < \xi_2 < \xi_3 < n$ , from (3.1), we obtain

$$T(r, Q_1e^{P_1(z)} + Q_2e^{P_2(z)} + Q_3e^{P_3(z)}) \leq 2T(r, h') + O(\log r). \tag{3.30}$$

By Lemma 5, we have

$$m(r, Q_1e^{P_1(z)} + Q_2e^{P_2(z)} + Q_3e^{P_3(z)}) \geq (1 - \varepsilon)m(r, e^{P_1}) + O(r^{\xi_3}), \quad r \rightarrow \infty (r \notin E), \tag{3.31}$$

where  $E$  has finite linear measure. From (3.30) and (3.31), we obtain

$$T(r, h') \geq \frac{1 - \varepsilon}{2}T(r, e^{P_1}) + O(r^{\xi_3}), \quad r \rightarrow \infty (r \notin E). \tag{3.32}$$

Since  $0 < \rho = \frac{\xi_2}{\xi_1} < \frac{1}{4}, \xi_3 = \lambda\xi_2, 0 < \lambda < 1$ , we get

$$\delta(P_2, \theta) = \rho\delta(P_1, \theta), \quad S_{1k}^+ = S_{2k}^+ = S_{3k}^+, \quad S_{1k}^- = S_{2k}^- = S_{3k}^- \quad (k = 1, \dots, n).$$

By the same reasoning as in (3.7) and (3.8), we have

$$|U(re^{i\theta})| \leq O(e^{r^{\xi_2}}), \quad \text{as } r \rightarrow \infty \tag{3.33}$$

for any  $\theta \in S_1^- \setminus E_0, m(E_0) = 0$ . Also by the same reasoning as in (3.9)–(3.13), we have

$$|U(re^{i\theta})| \leq r^{N_3}, \quad \text{as } r \rightarrow \infty \tag{3.34}$$

for any  $\theta \in S_1^+ \setminus E_0, m(E_0) = 0$ . Since  $\sigma(U) \leq n$ , by the Phragmen–Lindelöf theorem, we have

$$|U(re^{i\theta})| \leq O(e^{r^{\xi_3}}), \quad \text{as } r \rightarrow \infty \tag{3.35}$$

for any  $\theta \in [0, 2\pi)$ . In the following, we estimate  $T(r, C_0)$  and  $T(r, C_1)$ .

$$T(r, C_0) \leq T\left(r, U' - \frac{1}{2}RU + 2\frac{\pi'}{\pi}U\right) + T\left(r, R\frac{\pi''}{\pi} - \frac{\pi'''}{\pi} + \frac{\pi''\pi'}{\pi^2}\right) + T(r, RQ_2 - Q_2' - Q_2P_2') + T(r, e^{P_2}) + T(r, RQ_3 - Q_3' - Q_3P_3') + T(r, e^{P_3}).$$

Since  $\max\{\sigma(Q_1), \sigma(Q_2), \sigma(Q_3), \sigma(R), \sigma(\pi)\} < n$ , we have

$$T(r, C_0) \leq T(r, e^{P_2}) + T(r, e^{P_3}) + O(r^{\xi_3}) = (1 + \lambda)T(r, e^{P_2}) + O(r^{\xi_3}) \leq (1 + \lambda)\rho T(r, e^{P_1}) + O(r^{\xi_3}), \quad \text{as } r \rightarrow \infty. \tag{3.36}$$

From (3.29) and (3.35), we have

$$T(r, C_1) \leq O(r^{\xi_3}), \quad \text{as } r \rightarrow \infty. \tag{3.37}$$

From (3.30), (3.32), (3.36) and (3.37), we get

$$\frac{1-\varepsilon}{2}T(r, e^{P_1}) + O(r^{\xi_3}) \leq T(r, h') \leq (1+\lambda)\rho T(r, e^{P_1}) + O(r^{\xi_3}), \quad r \rightarrow \infty \ (r \notin E). \tag{3.38}$$

Thus (3.38) implies

$$\left(\frac{1-\varepsilon}{2} - (1+\lambda)\rho - o(1)\right)T(r, e^{P_1}) \leq 0, \quad r \rightarrow \infty \ (r \notin E).$$

Since  $0 < \rho = \frac{\zeta_2}{\zeta_1} < \frac{1}{4}$ ,  $0 < \lambda < 1$ , we get a contradiction. Hence  $C_0(z) \equiv C_1(z) \equiv 0$ . From (3.28), we obtain

$$\begin{aligned} &(RQ_2 - Q'_2 - Q_2P'_2)e^{P_2} + (RQ_3 - Q'_3 - Q_3P'_3)e^{P_3} \\ &= U' - \frac{1}{2}RU + 2\frac{\pi'}{\pi}U - R\frac{\pi''}{\pi} + \frac{\pi'''}{\pi} - \frac{\pi''\pi'}{\pi^2}. \end{aligned} \tag{3.39}$$

We assume that  $(RQ_2 - Q'_2 - Q_2P'_2)e^{P_2} + (RQ_3 - Q'_3 - Q_3P'_3)e^{P_3} \neq 0$ , if  $(RQ_2 - Q'_2 - Q_2P'_2)e^{P_2} + (RQ_3 - Q'_3 - Q_3P'_3)e^{P_3} \equiv 0$ , we have

$$e^{P_2-P_3} = \frac{Q'_3 + Q_3P'_3 - RQ_3}{RQ_2 - Q'_2 - Q_2P'_2}.$$

Since  $\zeta_3 = \lambda\zeta_2$ ,  $0 < \lambda < 1$ , by a simple order consideration, this is a contradiction.

From (3.39), by Lemma 5, we obtain

$$\begin{aligned} &(1-\varepsilon)T(r, e^{P_2}) + O(r^{\xi_3}) \\ &\leq T(r, RQ_2 - Q'_2 - Q_2P'_2)e^{P_2} + (RQ_3 - Q'_3 - Q_3P'_3)e^{P_3} \\ &\leq T\left(r, U' - \frac{1}{2}RU\right) + T(r, U) + T(r, R) + T\left(r, \frac{\pi'}{\pi}\right) + T\left(r, \frac{\pi''}{\pi}\right) \\ &\quad + T\left(r, \frac{\pi'''}{\pi}\right) + o(1) \\ &\leq O(r^{\xi_3}), \quad r \rightarrow \infty \ (r \notin E). \end{aligned} \tag{3.40}$$

From (3.40), we have  $\sigma(e^{P_2}) < \xi_3 < n$ , we get a contradiction. Hence  $\lambda(f) \geq n$ .

**Proof of Corollary 1.** By the same reasoning as in Theorem 1, we can complete the proof.  $\square$

**Acknowledgment**

We thank the reviewer(s) for valuable suggestions to improve our paper.

## References

- [1] W. Hayman, *Meromorphic Functions*, Clarendon, Oxford, 1964.
- [2] I. Laine, *Nevanlinna Theory and Complex Differential Equations*, de Gruyter, Berlin, 1993.
- [3] K. Ishizaki, K. Tohge, On the complex oscillation of some linear differential equations, *J. Math. Anal. Appl.* 206 (1997) 503–517.
- [4] K. Ishizaki, An oscillation result for a certain linear differential equation of second order, *Hokkaido Math. J.* 26 (1997) 421–434.
- [5] G. Gundersen, Estimates for the logarithmic derivative of a meromorphic function, plus similar estimates, *J. London Math. Soc.* (2) 37 (1988) 88–104.
- [6] Z.-X. Chen, The growth of solutions of the differential equation  $f'' + e^z f' + Q(z)f = 0$ , *Sci. China Ser. A* 31 (2001) 775–784 (in Chinese).
- [7] Z.-X. Chen, On the hyper order of solutions of some second order linear differential equations, *Acta Math. Sinica B* 18 (1) (2002) 79–88.