THE DERIVATIVES OF A MEROMORPHIC FUNCTION AND NEVANLINNA'S DEFICIENT VALUES

by

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1. Throughout this paper I consider f(z) to be a transcedental mermorphic function. Let l be a finite positive integer $(l \ge 1)$. Let $f^{(l)}(z)$ stand for the l—th derivative of f(z). It is assumed that the reader is familiar with the symbols m(r, f), N(r, f), $\overline{N}(r, a)$, S(r) and T(r, f) frequently occurring in the Nevanlinna theory of meromorphic functions and so $m(r, f^{(l)})$, $N(r, f^{(l)})$, $\overline{N}(r, f^{(l)})$ and $T(r, f^{(l)})$ stand as above with $f^{(l)}(z)$ instead of f(z). Let

$$\delta\left(\alpha\right) = \delta\left(\alpha, f\right) = 1 - \overline{\lim}_{r \to \infty} \frac{N\left(r, \alpha\right)}{T\left(r, f\right)}; \, \Theta\left(\alpha\right) = \Theta\left(\alpha, f\right) = 1 - \overline{\lim}_{r \to \infty} \frac{\overline{N}\left(r, \alpha\right)}{T\left(r, f\right)},$$

and

$$\theta (\alpha) = \theta (\alpha, f) = \overline{\lim}_{r \to \infty} \frac{N(r, \alpha) - \overline{N}(r, \alpha)}{T(r, f)},$$

when one has θ (α) + δ (α) $\leq \Theta$ (α).

I wish to prove a number of results on the various relations amongst T(r, f), $T(r, f^{(l)})$, N(r, f), $N(r, f^{(l)})$, m(r, f) and $m(r, f^{(l)})$, and also amongst the deficient values defined above. A major role is played by lemma 1 of this paper and also its intermediate steps. The second inequality in (i) of lemma 1 is roughly contained in lemma 4 of Hayman [2] but I include its proof for the sake of completeness.

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2. Lemma 1: Let f(z) be a meromorphic function in the plane and let

$$F(z) = \sum_{\mu=1}^{q} \left(\frac{1}{f(z) - a_{\mu}} \right).$$

Then for all $r \to \infty$

$$\sum_{\mu=1}^{q} m(r, a_{\mu}) + N(r, 1/f^{(l)}) + O(\log r) \leq T(r, f^{(l)})$$

(i)
$$\leq O (\log r) + m (r, f) + (l + 1) N (r, f),$$

provided f(z) is of finite order ϱ ; for $r \to \infty$, excluding a set of finite length, we also have (for every order)

$$\sum_{\mu=1}^{q} m(r. a_{\mu}) + N(r, 1/f^{(l)}) + O(\log \{r T(r, f)\}) \leq T(r, f^{(l)})$$

(ii)
$$\leq O((\log \{r \ T(r, f)\}) + m(r, f) + (l+1) \ N(r, f).$$

This lemma includes the result of Ullrich ([9], p. 207).

Proof: We have:

$$\sum_{\mu=1}^{q} m(r, a_{\mu}) = \sum_{\mu=1}^{q} m\left(r, \frac{1}{f(z) - a_{\mu}}\right)$$

$$\leq m(r, F) + O(1)$$

$$\leq m(r, F f^{(l)}) + m(r, 1/f^{(l)}) + O(1).$$

But

$$\begin{split} m & (r, F f^{(l)}) \leq m (r, F f^{(v-1)}) + m (r, f^{(l)}/f^{(l-1)}) \\ & \leq m (r, F f^{(l-2)}) + m (r, f^{(l-1)}/f^{(l-2)}) + m (r, f^{(l)}/f^{(l-1)}) \\ & \leq m (r, F f^{(1)}) + \sum_{i=2}^{l-1} m (r, f^{(i)}/f^{(i-1)}) \\ & \leq m (r, F f^{(1)}) + (l-1) S (r), \end{split}$$

by lemma 4 of Hayman ([2], p. 13). If f(z) is of finite order then $S(r) = O(\log r)$, therefore (see p. 32 [3])

$$m(r, F f^{(1)}) = -m(r, f^{(1)}/f) + O(\log r)$$

= $O(\log r)$.

Hence

$$\sum_{\mu=1}^{q} m(r, a_{\mu}) \le m(r, 1/f^{(l)}) + O(\log r).$$

But

$$m(r, 1/f^{(l)}) = -N(r, 1/f^{(l)}) + T(r, 1/f^{(l)})$$
$$= -N(r, 1/f^{(l)}) + T(r, f^{(l)}) + \log |f^{(l)}(O)|$$

and we may let $f(O) \neq O$. Therefore

$$\sum_{\mu=1}^{q} m(r, a_{\mu}) \leq O(\log r) - N(r, 1/f^{(l)}) + T(r, f^{(l)}) + O(1),$$

and so first inequality in (i) follows.

Now

(iii)
$$T(r, f^{(l)}) = N(r, f^{(l)}) + m(r, f^{(l)}).$$

But

(iv)
$$m(r, f^{(l)}) \le m(r, f^{(l)}/f) + m(r, f)$$
$$\le S(r) + m(r, f),$$

by lemma 4, cited above. Also at a pole of f(z) of order k, $f^{(l)}(z)$ has a pole of order k + l. Thus

(v)
$$N(r, f'^{(l)}) \le (l+1) N(r, f).$$

Therefore from (iii)-(v), we find that

$$T(r, f^{(l)}) \leq S(r) + m(r, f) + (l + 1) N(r, f),$$

and if f(z) is of finite order, $S(r) = O(\log r)$, one finds that the second inequality in (i) is done.

If f(z) is of infinite order, then

$$S(r) = O(\log \{r T(r, f)\}),$$

for all r but in a set E of finite linear measure (see [3]), and so

$$m(r, F f^{(l)}) = m(r, f'^{(l)}/f) + S(r)$$

= $O(\log \{r T(r, f)\}),$

and the previous considerations lead to (ii).

Using lemma 1, we also have:

LEMMA 2: Let f(z) be a meromorphic function of finite order. If

$$\sum_{\alpha \neq \infty} \delta (\alpha, f) \ge 1 - \gamma; \ \delta (\infty, f) \ge 1 - \gamma, (0 < \gamma < 1)$$

then

(vi)
$$1 - \gamma l \leq \frac{\lim_{r \to \infty} \frac{T(r, f^{(l)})}{T(r, f)} \leq \overline{\lim_{r \to \infty} \frac{T(r, f^{(l)})}{T(r, f)}} \leq 1 + \gamma l.$$

PROOF: From the second inequality in (i), we have

$$T(r, f^{(l)}) \le O(\log r) + m(r, f) + N(r, f) + lN(r, f), r \ge r_0$$

$$\le O(\log r) + T(r, f) + l(1 - \delta(\infty, f) + \varepsilon) T(r, f), r \ge r^0$$

$$\le O(\log r) + T(r, f) + l(r + \varepsilon) T(r, f), r \ge r_0.$$

Therefore

$$\lim_{r\to\infty}\frac{T(r,f^{(l)})}{T(r,f)}\leq 1+\gamma l.$$

Now from the first of the inequality in (i), one has

$$\frac{\lim_{r\to\infty} \frac{T(r,f^{(l)})}{T(r,f)} \ge \sum_{\mu=1}^{q} \frac{\lim_{r\to\infty} \frac{m(r,a_{\mu})}{T(r,f)} = \sum_{\mu=1}^{q} \delta(\mu,f)$$

$$\ge 1 - \gamma \ge 1 - \gamma l, \ (1 \ge 1).$$

Therefore (vi) follows.

Lemma 3: We also have for f(z) to be of finite order, the following

(vii)
$$\lim_{r\to\infty} \frac{N(r, f^{(l)})}{T(r, f^{(l)})} \leq \frac{(l+1)\gamma}{1-\gamma l};$$

(viii)
$$\overline{\lim}_{r\to\infty} \frac{N(r, 1/f^{(l)})}{T(r, f^{(l)})} \le \frac{2\gamma l}{1+\gamma l},$$

and therefore

(ix)
$$k (f^{(l)}) \le \frac{(3l+1) \gamma - (l^2-l) \gamma^2}{1 + l^2 \gamma^2}.$$

Proof: We have

$$\overline{\lim}_{r \to \infty} \frac{N(r, f^{(l)})}{T(r, f^{(l)})} \le (l+1) \overline{\lim}_{r \to \infty} \frac{N(r, f)}{T(r, f)} \frac{T(\gamma, f)}{T(r, f^{(l)})}$$

$$\le \frac{l+1}{1-\gamma l} \overline{\lim}_{r \to \infty} \frac{N(r, f)}{T(r, f)} (\text{from } (vi))$$

$$\le \frac{(l+1)\gamma}{1-\gamma l};$$

also from (i) (first inequality) for $r \geq r_0$,

$$\frac{N(r, 1/f^{(l)})}{T(r, f^{(l)})} \leq 1 - \sum_{\mu=1}^{q} \frac{m(r, a_{\mu})}{T(r, f^{(l)})} = 1 - \frac{T(r, f)}{T(r, f^{(l)})} \sum_{\mu=1}^{q} \frac{m(r, a_{\mu})}{T(r, f)}$$

$$\leq 1 - \frac{\sum_{\mu=1}^{q} \delta(a_{\mu}, f)}{1 + \gamma l + \varepsilon}$$

$$\leq 1 - \frac{1 - \gamma l}{1 + \gamma l + \varepsilon} (r \geq r_{0}).$$

Hence

$$\lim_{r\to\infty}\frac{N\left(r,\,1/f^{(l)}\right)}{T\left(r,\,f^{(l)}\right)}\leq\frac{2\,\gamma\,l}{1\,+\,\gamma\,l}\,,$$

and so (vii) and (viii) are proved. (ix) follows from (vii) and (viii) by adding them.

Corollary: Let $\gamma=0$ (so that δ (∞ , f) = 1, $\sum_{\alpha\neq\infty}\delta$ (α , f) = 1), then

$$\lim_{r\to\infty}\frac{N\left(r,f^{(l)}\right)+N\left(r,1/f^{(l)}\right)}{T\left(r,f^{(l)}\right)}=O.$$

REMARK: Let f(z) be a meromorphic function of non-integral order ϱ , then ([4], [3])

$$\lim_{r\to\infty}\frac{N\left(r,\,f^{(l)}\right)+N\left(r,\,1/f^{(l)}\right)}{T\left(r,\,f^{(l)}\right)}-O,$$

since the order of $f^{(l)}(z)$ is not changed $(f^{(l)}(z))$ is also of order ϱ). Hence if $\delta(\infty, f) = 1$, $\sum_{\alpha \neq \infty} \delta(\alpha, f) = 1$, and f(z) is a meromorphic function then the order of f(z) is an integer, for otherwise (xi) will hold good and we shall arrive at a contradiction on account of (x). This result was proved by Shah and Singh $\{8\}$.

REMARK: Lemma 2 includes Theorem 2 of Shah and Singh [7], since taking $\gamma = 0$, we get

$$T(r, f^{(l)}) \sim T(r, f)$$
,

and if l = 1, this result is of Shah and Singh. Lemmas 2 and 3 also include lemma 1 of Edrei and Fnchs [1] (for l = 1).

Lemma 4: Let f(z) be meromorphic of finite order and let $\alpha_1 \neq \alpha_2$; $|\alpha_1| < \infty$, $|\alpha_2| < \infty$. Let

$$\overline{\lim}_{r\to\infty}\frac{N(r, \alpha_i)}{T(r, f)}=0; (i=1, 2).$$

Then

$$T(r, f^{(l)}) \sim (l+1) T(r, f).$$

REMARK: This result also includes Theorem 3 of Shah and Sing [7]. PROOF OF LEMMA 4: We have

$$T(r, f^{(l)}) \geq N(r, f^{(l)})$$

$$= N(r, f^{(l-1)}) + \overline{N}(r, f^{(l-1)})$$

$$= N(r, f^{(1)}) + \overline{N}(r, f^{(1)}) + \overline{N}(r, f^{(2)}) + \dots + \overline{N}(r, f^{(l-1)})$$

$$= N(r, f) + \overline{N}(r, f) + \overline{N}(r, f^{(1)}) + \dots + \overline{N}(r, f^{(l-1)})$$

$$\geq (l+1) \overline{N}(r, f).$$

Now from (2.9) in [3] (put q = 2, $a_1 = \alpha_1$; $a_2 = \alpha_2$)

$$(1 + o(1)) T(r, f) \leq \overline{N}\left(r, \frac{1}{f - \alpha_1}\right) + \overline{N}\left(r, \frac{1}{f - \alpha_2}\right) + \overline{N}(r, f)$$

$$= \overline{N}(r, \alpha_1) + \overline{N}(r, \alpha_2) + \overline{N}(r, f)$$

$$\leq o(T(r, f)) + \overline{N}(r, f), (r \geq r_0).$$

Therefore, as $T(r, f) \ge \overline{N}(r, f)$.

$$\overline{N}$$
 $(r, f) \sim T(r, f)$.

Hence

(xii)
$$\frac{\lim_{r\to\infty} \frac{T(r, f^{(l)})}{T(r, f)} \ge l + 1.$$

From (i) (second inequality) now

$$T(r, f^{(l)}) \le O(\log r) + \{m(r, f) + N(r, f)\} + l T(r, f)$$

$$\le O(\log r) + (l + 1) T(r, f).$$

Therefore

(xiii)
$$\overline{\lim}_{r\to\infty} \frac{T(r, f^{(l)})}{T(r, f)} \le l + 1.$$

From (xii) and (xiii) the result is proved.

3. Let

$$\lambda(O, f^{(l)}) = 1 - \lim_{r \to \infty} \frac{N(r, 1/f^{(l)})}{T(r, f^{(l)})}.$$

Then we have the following

THEOREM 1: Let $|a_i| < \infty$ (i = 1, 2...), then if f(z) is a meromorphic function of finite order, one has

$$(1 - \delta(O, f^{(l)}) + \lambda(O, f^{(l)})) \sum_{\mu=1}^{q} \delta(a_{\mu}) \le (l+1 - \delta(\infty, f) - \theta(\infty, f)) \lambda(O, f^{(l)}).$$

PROOF: First af all we have (using (iv))

$$T(r, f^{(l)}) = N(r, f^{(l)}) + m(r, f^{(l)})$$

$$\leq l N(r, f) + N(r, f) + m(r, f) + O(\log r)$$

or,
$$T(r, f^{(l)})/T(r, f) \leq 1 + l(1 - \Theta(\infty, f) + \varepsilon$$
, all $r \geq \gamma_0$.

Therefore

(xiv)
$$\overline{\lim}_{r\to\infty} \frac{T(r, f^{(l)})}{T(r, f)} \leq l + 1 - (\delta(\infty, f) + \theta(\infty, f)) l.$$

For the sake of simplicity, let

$$A = \overline{\lim}_{r \to \infty} \frac{T(r, f^{(l)})}{T(r, f)}; B = \frac{\lim}{r \to \infty} \frac{T(r, f^{(l)})}{T(r, f)}.$$

From (i) we have

(xv)
$$q T(r, f) - \sum_{\mu=1}^{q} N(r, a_{\mu}) + N(r, 1/f^{(l)}) + O(\log r) \le T(r, f^{(l)}).$$

For $r = r_n$.

$$q + \frac{N(r, 1/f^{(l)})}{T(r, f^{(l)})} \frac{T(r, f^{(l)})}{T(r, f)} < (B + \varepsilon) + \sum_{\mu=1}^{q} (1 - \delta(a_{\mu}) + \varepsilon).$$

Hence

$$q + (1 - \lambda (O, f^{(l)}) - \varepsilon) (B - \varepsilon) < B + \varepsilon + \sum_{\mu=1}^{q} (1 - \delta (a_{\mu}) + \varepsilon)$$

or,
$$\sum_{\mu=1}^{q} \delta(a_{\mu}) < B \lambda(O, f^{(l)}) + O(\varepsilon).$$

Making $\varepsilon \to 0$, we have

(xvi)
$$\sum_{\mu=1}^{q} \delta(a_{\mu}) \leq B \lambda(o, f^{(l)}).$$

Again from (xv) we have for all $r \ge r_0$,

$$q + \frac{N(r, 1/f^{(l)})}{T(r, f^{(l)})} \frac{T(r, f^{(l)})}{T(r, f)} < A + \varepsilon + \sum_{\mu=1}^{q} (1 - \delta(a_{\mu}) + \varepsilon),$$

and so

$$q + (1 - \delta (0, f^{(l)}) - \varepsilon) (B - \varepsilon) \le A + \varepsilon + \sum_{\mu=1}^{q} (1 - \delta (a_{\mu}) + \varepsilon),$$

and therefore

$$(1 - \delta(O, f^{(l)})) B \le A - \sum_{\mu=1}^{q} \delta(a_{\mu}),$$

and as $1 - \delta(O, f^{(l)}) \ge O$, we find from (vxi)

$$(1 - \delta(O, f^{(l)})) \sum_{\mu=1}^{q} \delta(a_{\mu}) \ge (A - \sum_{\mu=1}^{q} \delta(a_{\mu})) \lambda(O, f^{(l)}).$$

This inequality leads to Theorem 1.

3. Lut S be a family of all increasing functions φ (x), such that $\log x = o(\varphi(x))$, and that $x^{\alpha}/\varphi(x)(\alpha - O)$ is non-decreasing $\to \infty$ with x. Let

(xvii)
$$\frac{\lim_{r\to\infty}\frac{T(r,f)}{n(r,\alpha)\,\varphi(r)}>0,\ 0\leq |\alpha|<\infty,$$

where $\varphi \in S$ and call α as e.v.S. (ecceptional value S). Since $n(r, \alpha) \ge N(r, \alpha)/\log r$ and so if α is an e.v.S., then

$$T(r, f) < A n(r, \alpha) \varphi(r)$$
, (all $r \ge r_0$)

and therefore it follows that

(xviii)
$$\delta (\alpha, f) = 1.$$

If δ (∞ , f) = δ (α , f) = 1 ($\alpha \neq \infty$), it follows from lemmas 2 and 3 that δ (∞ , $f^{(l)}$) = δ (α , $f^{(l)}$) = 1, and also note that (xvii) => (xviii) and we have the fact that there cannot be more than two e.v.S. for f(z) since Σ δ (α , f) \leq 2. Let now α_1 and α_2 ($\alpha_1 \neq \alpha_2$) be two e.v.S. for f(z), does it imply that α_1 and α_2 are also e.v.S. for $f^{(l)}$ (z)? The answer is contained in the following

Theorem 2: Let f(z) be a meromorphic function of finite order o, having α ($|\alpha| < \infty$) and ∞ as e.v.S., then $f^{(l)}(z)$ has O abd ∞ as e.v.S.

PROOF: Let $\alpha = 0$, so that $\delta(0, f) = 1$. Also $\delta(\infty, f) = 1$. Therefore (see Shah and Sing [8]) $T(r, f) \sim A r^{\varrho}$ where ϱ is an integer. Also from lemma 2.

$$T(r, f^{(l)}) \sim T(r, f)$$
.

Further

$$n(r, f^{(l)}) \leq (l+1) n(r, f).$$

Hence

$$\frac{\lim_{r\to\infty}\frac{T\left(r,\,f^{(l)}\right)}{n\left(r,\,f^{(l)}\right)\,\varphi\left(r\right)}\geq\frac{1}{l+1}\frac{\lim_{r\to\infty}\frac{T\left(r,\,f\right)}{n\left(r,\,f\right)\,\varphi\left(r\right)}>O,$$

since ∞ is an e.v.S. of f(z) and this implies that ∞ is an e.v.S. of $f^{(l)}(z)$, where φ is some member of S.

Now following Nevanlinna ([5], p. 105)

$$N(r, 1/f^{(l)}) \leq N(r, f/f^{(l)}) + N(r, 1/f)$$

$$< N(r, 1/f) + N(r, f^{(l)}/f) + m(r, f^{(l)}/f) + O(1)$$

$$< N(r, 1/f) + N(r, f^{(l)}/f) + O(\log r),$$

from lemma 4 [2]. But

$$N(r, f^{(l)}/f) \le N(r, f^{(l)}) + N(r, 1/f)$$

 $\le (l+1) N(r, f) + N(r, 1/f).$

Therefore

$$N(r, 1/f^{(l)}) < (l+1) N(r, 1/f) + N(r, f) + O(\log r).$$

Now using $T(r, f) \sim Ar^{\varrho}$ and denoting by A_i 's various constants, we have

$$n(r,1/f)<\frac{A_1r^\varrho}{\varphi_1(r)};$$

$$n(r, f) < \frac{A_2 r^{\varrho}}{\varphi_2(r)},$$

where φ_1 , $\varphi_2 \in S$. Let $\varphi = \min (\varphi_1, \varphi_2)$. Also $\varphi(x)/x^{\alpha} (\alpha > 0)$ is steadily decreasing. Hence

$$N(r, f) + N(r, 1/f) < A_3 \int_{r_0}^{r} \frac{x^{\varrho - 1}}{\varphi(x)} dx < A_4 \frac{r^{\varrho}}{\varphi(r)}.$$

Therefore

$$N(r, 1/f^{(l)}) < \frac{A_5 r^e}{\varphi(r)} + O(\log r)$$
$$< \frac{A_6 r^e}{\varphi(r)},$$

and this shows rhat

$$n(r, 1/f^{(l)}) < \frac{A_7 r^{\varrho}}{\varphi(r)}.$$

Hence

$$\frac{\lim_{r\to\infty} T(r, f^{(l)})}{N(r, 1/f^{(l)}) \varphi(r)} < 0,$$

since $T(r, f^{(l)}) \sim A r^{\varrho}$. Hence O is an e.v.S. of $f^{(l)}(z)$.

Finally, I wish to add a result which says something more, and still with less restrictive hypothesis, than what Shah has proved in a paper in 1952, see for instance his theorem 5 [6].

THEOREM 3: Let f(z) be a meromorphic function with $\delta(\alpha, f) = \delta(\infty, f) = 1$, $(\alpha \neq \infty)$. Then

$$\overline{n}\left(r,\frac{1}{f^{(1)}-x)}\right) \sim A \varrho r^{\varrho}, \ (r \to \infty)$$

for all x, excepting when $x = \alpha$, $= \infty$, where A is some positive constant.

PROOF: Let $\alpha = 0$. Then $T(r, f) \sim T(r, f^{(l)}) \propto Ar^{\varrho}$. Since

$$N(r, f^{(l)}) \leq k N(r, f)$$

and so δ (∞ , $f^{(l)}$) = 1. Also from the discussion of the preceding theorem it also follows that δ (O, $f^{(l)}$) = 1.

Applying Nevanlinna(s second fundamental theorem to $f^{(l)}(z)$ and taking q=3, $a_1=0$, $a_2=\infty$, $a_3=x$ (see [5], p. 69) and solving a little, one finds that

$$T(r, f^{(l)}) \le N\left(r, \frac{1}{f^{(l)} - x}\right) + N(r, 1/f^{(l)}) - N(r, 1/f^{(l+1)}) + N(r, f^{(l)}) + S(r, f^{(l)})$$

$$\leq \overline{N}\left(r, \frac{1}{f^{(l)}-x}\right) + \overline{N}\left(r, f^{(l)}\right) + N\left(r, f^{(l)}\right) + N\left(r, \frac{1}{f^{(l)}}\right) + S\left(r, f^{(l)}\right)$$

where

$$S(r, f^{(l)}) = o(T(r, f^{(l)})); N(r, f^{(l+1)}) = \overline{N}(r, f^{(l)}) + N(r, f^{(l)})$$

Therefore

$$(1 + o(1)) T(r, f^{(l)}) \leq \overline{N}\left(r, \frac{1}{f^{(l)} - x}\right) + \overline{N}(r, f^{(l)}) + N(r, 1/f^{(l)}).$$

Hence

$$\frac{\lim}{r\to\infty}\frac{\overline{N}\left(r,1/(f^{(l)}-x)\right)}{T\left(r,f^{(l)}\right)}\geq 1.$$

Consequently

$$\overline{N}\left(r,\frac{1}{f^{(l)}-x}\right) \sim T\left(r,f^{(l)}\right) \sim Ar^{\varrho},\ (r \to \infty).$$

and this implies that

$$\overline{n}\left(r,\frac{1}{f^{(l)}-x}\right) \sim A \varrho r^{\varrho}, (r \to \infty).$$

The result is, therefore, proved.

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