

MEROMORPHIC SOLUTIONS OF SOME FUNCTIONAL EQUATIONS

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ABSTRACT. It is shown that transcendental meromorphic solutions $f(z)$ of the functional equation $\sum_{j=0}^n a_j(z)f(c^j z) = Q(z)$, where $0 < |c| < 1$ is a complex number, and $a_j(z)$, $j = 0, 1, \dots, n$ and $Q(z)$ are rational functions and $a_0(z) \neq 0$, $a_n(z) \equiv 1$, satisfy $T(r, f) = O((\log r)^2)$ and $(\log r)^2 = O(T(r, f))$. Moreover, in the case $n = 2$ and $Q(z) \equiv 0$ necessary and sufficient conditions for the existence of solutions are given.

1. INTRODUCTION

The functional equations of Schröder, Böttcher and Abel have intimate relations to iteration theory and have been studied in detail in this context. In this note we treat the functional equation

$$(1.1) \quad \sum_{j=0}^n a_j(z)f(c^j z) = Q(z),$$

where $0 < |c| < 1$ is a complex number, and $a_j(z)$, $j = 0, 1, \dots, n$ and $Q(z)$ are rational functions and $a_0(z) \neq 0$, $a_n(z) \equiv 1$. The equation has some similarity to the Schröder equation, but its study shows somewhat different aspects. We focus on the existence and the growth of solutions.

Throughout this paper, we use the value distribution theory. We use standard notations in the Nevanlinna theory (see, e.g., [3], [6], [7]). Let $f(z)$ be a meromorphic function. Here and in the following the word “meromorphic” means meromorphic in $|z| < \infty$. Let $M(r, f)$, $m(r, f)$, $n(r, f)$, $N(r, f)$ and $T(r, f)$ denote the maximum modulus, the proximity function, the unintegrated counting function, the counting function and the characteristic function of $f(z)$ respectively.

In this section, we state two results of the growth of meromorphic solutions of (1.1), which are proved in Section 2. In Section 3, we are concerned with an

Date: March 31, 1998.

1991 Mathematics Subject Classification. Primary 39B10, Secondary 30D35 .

Key words and phrases. Functional equation, Meromorphic function, Hypertranscendency .

This work was supported in part by a Grant-in-Aid for General Scientific Research from the Ministry of Education, Science and Culture 08740117 and by a Grant from NIPPON Institute of Technology 102(1996).

existence theorem of meromorphic solutions for the case $n = 2$ and $Q(z) \equiv 0$ in (1.1), i.e.,

$$(1.2) \quad f(c^2z) + a(z)f(cz) + b(z)f(z) = 0,$$

where $a(z)$, $b(z)$, $|a| + |b| \neq 0$ are rational functions. An example is given and a question is posed in Section 4.

For the case $n = 1$, Wittich [14] treated entire solutions of the functional equation

$$(1.3) \quad f(sz) = P_1(z)f(z) + P_0(z),$$

where $P_1(z)$ and $P_0(z)$ are polynomials, and $|s| > 1$. Wittich proved that all solutions $f(z)$ of (1.3) satisfy

$$\log M(r, f) \sim \frac{m}{2 \log |s|} (\log r)^2$$

as $r \rightarrow \infty$, where m is the degree of P_1 .

Theorem 1.1. *All meromorphic solutions of (1.1) satisfy $T(r, f) = O((\log r)^2)$.*

Theorem 1.2. *All transcendental meromorphic solutions of (1.1) satisfy*

$$(\log r)^2 = O(T(r, f)).$$

The main idea in the proofs of Theorem 1.1 and 1.2 is to compare the Nevanlinna functions of $f(z)$ and $f(cz)$. From the definitions we have $M(r, f(cz)) = \max_{|z|=r} |f(cz)| = \max_{|z|=|c|r} |f(z)| = M(|c|r, f)$ and

$$m(r, f(cz)) = \frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})| d\theta = \frac{1}{2\pi} \int_0^{2\pi} |f(|c|re^{i(\theta+\alpha)})| d\theta = m(|c|r, f), \quad \arg c = \alpha.$$

Since the number of poles of $f(z)$ in $\{|z| < |c|r\}$ is equal to the the number of poles of $f(cz)$ in $\{|z| < r\}$, we have $n(|c|r, f) = n(r, f(cz))$, in particular $n(0, f) = n(0, f(cz))$. This implies that

$$\begin{aligned} N(|c|r, f) &= \int_0^{|c|r} \frac{n(t, f) - n(0, f)}{t} dt + n(0, f) \log |c|r \\ &= \int_0^r \frac{n(s, f(cz)) - n(0, f(cz))}{s} ds + n(0, f(cz))(\log r + \log |c|) \\ &= N(r, f(cz)) + n(0, f(cz)) \log |c|. \end{aligned}$$

Hence we have $T(r, f(cz)) = T(|c|r, f) + O(1)$.

This estimate can be used to show that *if all coefficients of (1.1) are constant, then (1.1) has no transcendental meromorphic solution.* To do this we assume that

(1.1) with constant coefficients possesses a meromorphic solution $f(z)$. From (1.1), we have

$$T(r, f) \leq \sum_{j=1}^n T(r, f(c^j z)) + O(1) \leq \sum_{j=1}^n T(|c|^j r, f) + O(1) \leq nT(|c|r, f) + O(1),$$

hence, there exist $B > 0$ and R large enough

$$(1.4) \quad \log T(r, f) \leq \log T(|c|r, f) + B, \quad r \geq R.$$

For any $r \geq R$, there exists an integer m such that

$$(1.5) \quad \frac{R}{|c|^{m-1}} \leq r < \frac{R}{|c|^m}.$$

From (1.4) and (1.5),

$$\begin{aligned} \log T(r, f) &\leq \log T(|c|^m r, f) + mB \\ &\leq \log T(R, f) + B \left(\frac{\log r}{\log \frac{1}{|c|}} - \frac{\log R}{\log \frac{1}{|c|}} + 1 \right). \end{aligned}$$

It follows that $\log T(r, f) = (B/\log \frac{1}{|c|}) \log r + O(1)$. This implies that $f(z)$ is a rational function.

2. PROOFS OF THEOREM 1.1 AND THEOREM 1.2

Proof of Theorem 1.1. Let $s = 1/c$. Choose R so large that Q and the a_j have no zeros or poles in $B_R := \{z \in \mathbb{C} : |z| \geq R\}$. If $w \in B_R$ and if $s^j w$ is not a pole of f for $j = 0, 1, \dots, n-1$, then, by (1.1), $s^n w$ is not a pole of f . It follows by induction that $s^j w$ is not a pole of f for any $j \in \mathbb{N}$. Let w_1, \dots, w_m be the poles of f in $\{z \in \mathbb{C} : R \leq |z| \leq |s|^n R\}$. Then all poles of f in B_R are contained in $\{s^j w_l : j \in \mathbb{N}, l \in \{1, \dots, m\}\}$. From this it is not difficult to deduce that $n(r, f) = O(\log r)$. This implies that

$$(2.1) \quad N(r, f) = O((\log r)^2).$$

To estimate $m(r, f)$, note that it follows from (1.1) that there exists $A > 0$ such that if $r > s^n R$, then

$$M(r, f) \leq r^A \left(\sum_{j=1}^n M(|c|^j r, f) + 1 \right).$$

This inequality is useful only if the right hand side is finite; that is, if f has no poles with modulus $|c|^j r$, $r = 1, \dots, n$. Thus we fix $T \in [R, |s|^n R]$ such that $|s^j w_l| \neq T$ for all $j \in \{1, \dots, n\}$ and $l \in \{1, \dots, m\}$. Then there is no pole of f with modulus $|s|^j T$ for any $j \in \mathbb{N}$. For $k \in \mathbb{N}$ we define

$$M_k = \max_{j=0,1,\dots,k} M(|s|^j T, f) + 1.$$

It follows that

$$\begin{aligned} M(|s|^k T, f) &\leq (|s|^k T)^A \left(\sum_{j=k-n}^{k-1} M(|s|^j T, f) + 1 \right) \\ &\leq |s|^{kA} T^A \left(\sum_{j=k-n}^{k-1} M_j + 1 \right) \\ &\leq |s|^{kA} T^A (n+1) M_{k-1} \end{aligned}$$

for $k \geq n$ and thus

$$M_k \leq |s|^{Bk} M_{k-1}$$

for some $B > A$ and all $k \in \mathbb{N}$. With $L_k = \log M_k$ and $C = B \log |s|$ we deduce that

$$L_k \leq Ck + L_{k-1}.$$

Induction shows that

$$L_k \leq C \sum_{j=1}^k j + L_0 = C \frac{k(k+1)}{2} + L_0 \leq Ck^2$$

for large k . It follows that

$$(2.2) \quad m(|s|^k T, f) \leq \log M(|s|^k T, f) \leq Ck^2 = C \left(\frac{\log(|s|^k T) - \log T}{\log |s|} \right)^2.$$

Combining (2.1) and (2.2) we obtain

$$T(r, f) = m(r, f) + N(r, f) = O((\log r)^2)$$

for $r = |s|^k T, k \in \mathbb{N}, k \rightarrow \infty$. Since $T(r, f)$ is increasing it is now not difficult to see that the last equation also holds if $r \rightarrow \infty$ through any sequence of r -values. \square

Proof of Theorem 1.2. As before we put $s = 1/c$ and we choose a large R as in the proof of Theorem 1.1. The arguments used there show that if f has infinitely many poles, then the annulus $\{z \in \mathbb{C} : S \leq |z| \leq |s|^n S\}$ contains a pole of f for all $S \geq R$. We deduce that $\log r = O(n(r, f))$ and this implies that $(\log r)^2 = O(N(r, f))$ and hence $(\log r)^2 = O(T(r, f))$.

Hence we only need to consider the case that f has only finitely many poles and may thus assume without loss of generality that f is entire. We assume that $|a_j(z)| \sim c_j |z|^{d_j}$ and $Q(z) \sim p |z|^q$ as $|z| \rightarrow \infty$, where $c_j, p > 0$ and $d_j, q \in \mathbb{Z}, j = 0, 1, \dots, n$. Let $d = \max\{d_j : j = 0, 1, \dots, n\}$ and $\ell = \min\{j : d_\ell = d\}$. For $i \in \mathbb{N}$ we define

$$T_i = M(|s|^i R, f).$$

Clearly, the T_i form an increasing sequence. Since $\log M(r, f)$ is convex in $\log r$ and since f is transcendental,

$$\frac{M(\alpha r, f)}{M(r, f)} \rightarrow \infty \quad \text{and} \quad \frac{M(r, f)}{r^\beta} \rightarrow \infty$$

as $r \rightarrow \infty$ for each fixed $\alpha, \beta \in \mathbb{R}$, $\alpha > 1$. This implies that

$$(2.3) \quad \frac{T_i}{T_{i-1}} \rightarrow \infty \quad \text{and} \quad \frac{T_i}{\gamma^i} \rightarrow \infty$$

for each $\gamma > 0$ as $i \rightarrow \infty$. We write (1.1) in the form

$$a_\ell(z)f(c^\ell z) = - \sum_{j=0}^{\ell-1} a_j(z)f(c^j z) - \sum_{j=\ell+1}^n a_j(z)f(c^j z) + Q(z).$$

For $m \in \mathbb{N}$, $m > \ell$, we choose z such that $|z| = |s|^m R$ and $T_{m-\ell} = |f(c^\ell z)|$ and obtain

$$\begin{aligned} & c_\ell R^d |s|^{md} T_{m-\ell} \\ & \leq (1 + o(1)) \left(\sum_{j=0}^{\ell-1} c_j R^{d_j} |s|^{md_j} T_{m-j} + \sum_{j=\ell+1}^n c_j R^{d_j} |s|^{md_j} T_{m-j} + p R^q |s|^{mq} \right) \end{aligned}$$

as $m \rightarrow \infty$. Here the first sum is empty if $\ell = 0$ and the second one is empty if $\ell = m$. Using (2.3) and the fact that $d_j \leq d$ for all j we immediately obtain a contradiction if $\ell = 0$. We may thus assume that $\ell > 0$ and consider the above estimate for $m = k\ell$ where $k \in \mathbb{N}$, $k \geq 2$. Using $d_j \leq d - 1$ for $0 \leq j \leq \ell - 1$ and $d_j \leq d$ for $\ell + 1 \leq j \leq n$, as well as the monotonicity of the T_i , we obtain

$$\begin{aligned} & c_\ell R^d |s|^{k\ell d} T_{(k-1)\ell} \\ & \leq (1 + o(1)) \left(\sum_{j=0}^{\ell-1} c_j R^{d-1} |s|^{k\ell(d-1)} T_{k\ell} + \sum_{j=\ell+1}^n c_j R^d |s|^{k\ell d} T_{(k-1)\ell-1} + p R^q |s|^{k\ell q} \right) \end{aligned}$$

It follows that

$$T_{(k-1)\ell} \leq A_1 |s|^{-k\ell} T_{k\ell} + A_2 T_{(k-1)\ell-1} + A_3 |s|^{k\ell(q-d)}$$

with positive constants A_j . Now the first part of (2.3) implies that

$$A_2 T_{(k-1)\ell-1} \leq \frac{1}{3} T_{(k-1)\ell}$$

and the second part of (2.3) implies that

$$A_3 |s|^{k\ell(q-d)} = A_3 |s|^{\ell(q-d)} |s|^{(k-1)\ell(q-d)} \leq \frac{1}{3} T_{(k-1)\ell},$$

provided k is large enough. It follows for k sufficiently large that

$$T_{(k-1)\ell} \leq 3A_1 |s|^{-k\ell} T_{k\ell}.$$

We put $S_k = T_{k\ell}$ and deduce that if $B < \ell$, then

$$S_k \geq |s|^{Bk} S_{k-1}$$

for all large $k \in \mathbb{N}$. An induction argument similar to the one used in the proof of Theorem 1.1 for M_k now implies that $\log S_k > Ck^2$ for some $C > 0$ and large $k \in \mathbb{N}$. As before we can conclude from this first that

$$\log M(r, f) \geq \left(\frac{C}{(\ell \log |s|)^2} - o(1) \right) (\log r)^2$$

for $r = |s|^{k\ell} R$, $k \in \mathbb{N}$, $k \rightarrow \infty$, and then deduce again that this holds as $r \rightarrow \infty$ through any sequence of r -values. Using the inequality $\log M(r, f) \leq 3T(2r, f)$ we see that the last inequality also holds with $\log M(r, f)$ replaced by $T(r, f)$. \square

3. EXISTENCE OF MEROMORPHIC SOLUTIONS

In this section we are concerned with an existence theorem for the functional equation (1.2) when $a(z) = \sum_{k=0}^A a_k z^k$ and $b(z) = \sum_{\ell=0}^B b_\ell z^\ell$ are polynomials. We prove

Theorem 3.1. *We have*

- (i): *If there exists no integer p satisfying $c^{2p} + a_0 c^p + b_0 = 0$, then (1.2) possesses no transcendental meromorphic solution.*
- (ii): *If $b_0 \neq 0$ and there exists an integer p such that $c^{2p} + a_0 c^p + b_0 = 0$, then (1.2) possesses a transcendental meromorphic solution.*
- (iii): *If $b_0 = 0$, then (1.2) possesses no meromorphic solution.*

Proof of Theorem 3.1. We consider a formal solution of (1.2) which is given by a series at the origin. Let p be an integer (negative may be possible). Set

$$(3.1) \quad f(z) = \sum_{n=p}^{\infty} \alpha_n z^n, \quad \alpha_p \neq 0.$$

We may avoid to consider the case both of $a(z)$ and $b(z)$ are constants, namely we assume that $M := \max(A, B) > 0$. For, (1.2) does not possess a transcendental meromorphic solution when $a(z)$ and $b(z)$ are constants. From (1.2),

$$\sum_{n=p}^{\infty} \alpha_n c^{2n} z^n + \left(\sum_{k=0}^A a_k z^k \right) \left(\sum_{n=p}^{\infty} \alpha_n c^n z^n \right) + \left(\sum_{\ell=0}^B b_\ell z^\ell \right) \left(\sum_{n=p}^{\infty} \alpha_n z^n \right) = 0,$$

that is,

$$\begin{aligned} & \sum_{n=p}^{\infty} \alpha_n c^{2n} z^n + \sum_{n=0}^{\infty} \left(\sum_{k=p}^{\min(A, n-p)} a_k \alpha_{n-k} c^{n-k} \right) z^n \\ & + \sum_{n=0}^{\infty} \left(\sum_{\ell=p}^{\min(B, n-p)} b_{\ell} \alpha_{n-\ell} \right) z^n = 0. \end{aligned}$$

Comparing the coefficients of z^n , we get for $n = p, p+1, \dots$

$$(3.2) \quad \alpha_n c^{2n} + \sum_{k=0}^{\min(A, n-p)} a_k \alpha_{n-k} c^{n-k} + \sum_{\ell=0}^{\min(B, n-p)} b_{\ell} \alpha_{n-\ell} = 0.$$

Putting $n = p$ in (3.2), we have that $\alpha_p (c^{2p} + a_0 c^p + b_0) = 0$. This implies that $|a_0| + |b_0| \neq 0$ and

$$(3.3) \quad c^{2p} + a_0 c^p + b_0 = 0.$$

Hence, in the case there is no integer satisfying (3.3), we conclude that (1.2) has no meromorphic solution in this case, which proves (i).

We remark that if (1.1) possesses a local solution, then the global solution can be obtained by meromorphic continuation using the equation (1.1). To say this in more detail we denote by $R > 0$ the radius of convergence of the local solution at $z = 0$, and define $D_m = \{|z| < R/|c|^m\}$, noting that $\bigcup_{m=0}^{\infty} D_m = \mathbb{C}$. First, we show that the local solution existing in D_0 can be extended into D_1 by the meromorphic continuation. In fact, we define $f(z)$ in $D_1 \setminus D_0$ as follows:

$$f(z) = - \sum_{j=1}^n \frac{a_j(z)}{a_0(z)} f(c^j z), \quad z \in D_1 \setminus D_0.$$

The rational functions $\frac{a_j(z)}{a_0(z)}$, $j = 1, \dots, n$ are of course meromorphic in D_1 , and the functions $f(c^j z)$ are also meromorphic in D_1 , since $c^j z \in D_0$, $j = 1, \dots, n$. Hence the right hand side is defined in D_1 and meromorphic satisfying (1.1). Repeating this process we construct a global solution.

Next we prove (ii). We note that if there are two integers p_1, p_2 satisfying (3.3), then we choose $\max(p_1, p_2)$ as a p in (3.1). Then if we choose α_p first, then $\alpha_{p+1}, \alpha_{p+2}, \dots$, are determined by (3.2) recursively. In particular, for the case $n > M$, from (3.2)

$$(3.4) \quad \alpha_n (c^{2n} + a_0 c^n + b_0) + \alpha_{n-1} (a_1 c^{n-1} + b_1) + \dots + \alpha_{n-M} (a_M c^{n-M} + b_M) = 0,$$

where $a_j = 0$, $j = A+1, \dots, M$ if $M > A$ and $b_i = 0$, $i = B+1, \dots, M$ if $M > B$. Thus α_n depends only on $\alpha_{n-M}, \alpha_{n-M+1}, \dots, \alpha_{n-1}$. We have already noted that if (1.2) possesses a local solution, in other words, the formal solution (3.1) has a positive convergence radius, then the global solution could be obtained

by the analytic continuation using the equation (1.2). Suppose that (3.1) has no positive convergence radius, say $\limsup_{k \rightarrow \infty} \sqrt[k]{|\alpha_k|} = \infty$. Put $\max_{p \leq \ell \leq k} \sqrt[\ell]{|\alpha_\ell|} = \xi_k$. Then $\xi_k \rightarrow \infty$, as $k \rightarrow \infty$. Choose a subsequence $\{\alpha_{k_j}\}$ such that $\sqrt[k_j]{|\alpha_{k_j}|} = \xi_{k_j}$ and ${}^{k_j}\sqrt{|\alpha_{k_j-i}|} < \xi_{k_j}$, $i = 1, \dots, M$. Since $\xi_{k_j} \rightarrow \infty$ as $j \rightarrow \infty$, from (3.4) we get

$$\begin{aligned} & \xi_{k_j}^{k_j} (|b_0| - |c|^{2k_j} - |a_0| |c|^{k_j}) \\ & \leq \xi_{k_j}^{k_j-1} (|a_1| |c|^{k_j-1} + |b_1|) + \dots + \xi_{k_j}^{k_j-M} (|a_M| |c|^{k_j-M} + |b_M|), \end{aligned}$$

hence

$$\xi_{k_j} (|b_0| - o(1)) \leq |b_1| + \dots + |b_M| + o(1).$$

Since $b_0 \neq 0$, the inequality above yields a contradiction.

Before we prove (iii), we shall outline the proof here. Assume that there exists a transcendental meromorphic solution $f(z)$. Write $f(z)$ as (3.1) in a neighborhood of the origin. We try to find a contradiction by showing that there exists an integer N such that $\alpha_n = 0$, $n \geq N$. To do this we divide the proof into two steps. First we show that for any $\eta > 0$ there exists $T > 0$ such that

$$|\delta_n| \leq (1 + \eta)^n T, \quad \text{for any } n,$$

where $\delta_n = t^{-n} c^{\gamma n^2} \alpha_n$, t and $\gamma > 0$ are constant. This will be inequality (3.6) in the proof. The second step is that using the inequality above and (3.4) we show that for any ν

$$|\delta_n| \leq c_1^n T T_1 (|c|^{2\gamma n} T_1)^\nu,$$

where n is fixed arbitrary, c_1 , T and T_1 are constants independent of n and ν , which will be numbered (3.20) in the proof. This will give that we can find N such that $\delta_n = \alpha_n = 0$, when $||c|^{2\gamma n} T_1| < 1$, $n \geq N$.

Now we start the proof of (iii). Similarly as before we see that for large n (3.4) holds. Define K to be the smallest integer such that b_K does not vanish, i.e., $b_0 = \dots = b_{K-1} = 0$, $b_K \neq 0$, and set $\gamma = 1/(2K)$. Note that $a_0 \neq 0$ in this case. In (3.4), if we put $\alpha_m = \beta_m c^{-\gamma m^2}$ for any m , then

$$\begin{aligned} & \beta_n c^{-\gamma n^2} (c^{2n} + c^n a_0) + \dots + \beta_{n-K+1} c^{-\gamma(n-K+1)^2} (c^{n-K+1} a_{K-1}) \\ & + \beta_{n-K} c^{-\gamma(n-K)^2} (c^{n-K} a_K + b_K) + \dots + \beta_{n-M} c^{-\gamma(n-M)^2} (c^{n-M} a_M + b_M) = 0. \end{aligned}$$

Dividing both sides by $c^{-\gamma(n-K)^2}$ and arranging as

$$\begin{aligned} & \beta_n a_0 c^{K/2} + \beta_{n-K} b_K + \beta_n c^{n+K/2} = -c^{2\gamma n} \left(\beta_{n-1} a_1 c^{p_1} + \dots + \beta_{n-K} a_K c^{p_K} \right. \\ & \left. + \beta_{n-K-1} (a_{K+1} c^{n-K-1} + b_{K+1}) c^{q_{K+1}} + \dots + \beta_{n-M} (a_M c^{n-M} + b_M) c^{q_M} \right), \end{aligned}$$

where $p_j = 2n\gamma(j-1) + \gamma K^2 - \gamma j^2 - j$, $j = 1, 2, \dots, K$ and $q_j = n(2\gamma j - 2\gamma - 1) + \gamma(K^2 - j^2)$, $j = K+1, K+2, \dots, M$. Further, we put $-b_K/(a_0 c^{K/2}) = t^K$

and $\beta_m = t^m \delta_m$ for all m . Then we get

$$(3.5) \quad \delta_n - \delta_{n-K} + \frac{c^n}{a_0} \delta_n = -c^{2\gamma n} (r_1 \delta_{n-1} + \cdots + r_M \delta_{n-M}),$$

where

$$r_j = \frac{a_j}{a_0 t^j} c^{p_j - K/2}, \quad j = 1, 2, \dots, K,$$

$$r_j = \frac{(a_j c^{n-j} + b_j)}{a_0 t^j} c^{q_j - K/2}, \quad j = K+1, K+2, \dots, M.$$

We see that $|r_j| \leq R_j$ for some constants R_j and note that R_j are independent of n . In fact, we have

$$|r_j| = \left| \frac{a_j}{a_0 t^j} c^{2n\gamma(j-1) + \gamma K^2 - \gamma j^2 - j - K/2} \right| \leq \frac{|a_j|}{|a_0| |t|^j} |c|^{\gamma K^2 - \gamma j^2 - j - K/2}, \quad j = 1, 2, \dots, K,$$

$$|r_j| = \left| \frac{(a_j c^{n-j} + b_j)}{a_0 t^j} c^{n(2\gamma j - 2\gamma - 1) + \gamma(K^2 - j^2) - K/2} \right| \leq \frac{(|a_j| + |b_j|)}{|a_0| |t|^j} |c|^{\gamma(K^2 - j^2) - K/2},$$

$$j = K+1, K+2, \dots, M.$$

For the sake of brevity we put $R_1 + \cdots + R_M = L$. We first assert that for any $\eta > 0$ there exists $T > 0$ such that for any n

$$(3.6) \quad |\delta_n| \leq (1 + \eta)^n T.$$

In fact, for any fixed η we find an n_0 such that for any $m > n_0$

$$(3.7) \quad \frac{1 + |c|^{2\gamma m} L}{1 - |c|^m / |a_0|} < 1 + \eta.$$

We choose $T > 0$ large enough satisfying for $m \leq n_0$

$$(3.8) \quad \frac{|\delta_m|}{(1 + \eta)^m} \leq T,$$

i.e., (3.6) holds for $m \leq n_0$. We suppose that (3.6) holds for all $m \leq n-1$, where $n-1 \geq n_0$. Then from (3.5) and (3.8),

$$\begin{aligned} |\delta_n| \left(1 - \frac{|c|^n}{|a_0|}\right) &\leq |\delta_n (1 + \frac{c^n}{a_0})| \leq |\delta_{n-K}| + c^{2\gamma n} |r_1 \delta_{n-1} + \cdots + r_M \delta_{n-M}| \\ &\leq |\delta_{n-K}| + |c|^{2\gamma n} (1 + \eta)^{n-1} T L \leq (1 + \eta)^{n-1} T (1 + |c|^{2\gamma n} L) \end{aligned}$$

hence by (3.7),

$$|\delta_n| \leq (1 + \eta)^{n-1} T \left(\frac{1 + |c|^{2\gamma n} L}{1 - |c|^n / |a_0|} \right) < (1 + \eta)^n T.$$

This implies that (3.6) holds for all n , hence the assertion follows. We write the right-hand side of (3.5) simply S_n so that

$$(3.9) \quad \delta_n - \delta_{n-K} = -\frac{c^n}{a_0} \delta_n + S_n,$$

and

$$(3.10) \quad |S_n| \leq |c|^{2\gamma n} (1 + \eta)^n TL.$$

Using (3.9), we get

$$(3.11) \quad -\delta_{n-K} + \delta_{n+mK} = -\frac{1}{a_0} \sum_{j=0}^m c^{n+jK} \delta_{n+jK} + \sum_{j=0}^m S_{n+jK}.$$

We assert that $\lim_{n \rightarrow \infty} \delta_n = 0$. In fact, if we assume the contrary, there exists a subsequence $\{n_k\}_{k \rightarrow \infty}$ such that $|\delta_{n_k}| > \varepsilon > 0$. Recalling the definition of δ_n , namely $\delta_n = c^{\gamma n^2} \alpha_n / t^n$, we have

$$\sqrt[n_k]{|\alpha_{n_k}|} = \sqrt[n_k]{\left| \frac{t^{n_k}}{c^{\gamma n_k^2}} \delta_{n_k} \right|} \geq \frac{|t|}{|c|^{\gamma n_k}} \sqrt[n_k]{\varepsilon} \rightarrow \infty \text{ (as } k \rightarrow \infty \text{)}.$$

This gives that $1 / \limsup_{n \rightarrow \infty} \sqrt[n]{|\alpha_n|} \leq \lim_{k \rightarrow \infty} 1 / \sqrt[n_k]{|\alpha_{n_k}|} = 0$, which concludes that the convergence radius is zero, a contradiction. Hence letting $m \rightarrow \infty$ in (3.11), we get

$$(3.12) \quad -\delta_{n-K} = -\frac{1}{a_0} \sum_{j=0}^{\infty} c^{n+jK} \delta_{n+jK} + \sum_{j=0}^{\infty} S_{n+jK}.$$

For simplicity, we denote by Σ_1 and Σ_2 the first and the second sum in the right-hand side of (3.12) respectively. From (3.6) and (3.10),

$$(3.13) \quad |\Sigma_1| \leq \frac{1}{|a_0|} \sum_{j=0}^{\infty} |c|^{n+jK} |\delta_{n+jK}| \leq \frac{(|c|(1+\eta))^n}{|a_0|} T \sum_{j=0}^{\infty} (|c|(1+\eta))^{jK},$$

$$(3.14) \quad |\Sigma_2| \leq \sum_{j=0}^{\infty} |S_{n+jK}| \leq (|c|^{2\gamma}(1+\eta))^n TL \sum_{j=0}^{\infty} (|c|^{2\gamma}(1+\eta))^{jK}.$$

Put $c_1 := |c|^{2\gamma}(1+\eta) > |c|(1+\eta)$. Then for a sufficiently small $\eta > 0$ we may assume that $c_1 < 1$. From (3.11), (3.13) and (3.14),

$$|\delta_{n-K}| \leq |\Sigma_1| + |\Sigma_2| \leq \frac{c_1^n}{|a_0|} T \sum_{j=0}^{\infty} c_1^{Kj} + c_1^n TL \sum_{j=0}^{\infty} c_1^{Kj} = c_1^n T \left(\frac{1}{|a_0|} + L \right) \left(\frac{1}{1 - c_1^K} \right).$$

Set $(\frac{1}{|a_0|} + \frac{L}{c_1^K})(\frac{1}{1 - c_1^K}) = T_1$. Then we have $|\delta_{n-K}| \leq c_1^n T T_1$. Thus we see that

$$(3.15) \quad |\delta_n| \leq c_1^n T T_1.$$

Using (3.15) insted of (3.6), we estimate S_n , Σ_1 and Σ_2

$$(3.16) \quad |S_n| \leq |c|^{2\gamma n} c_1^{n-M} T T_1 L.$$

$$(3.17) \quad |\Sigma_1| \leq \frac{1}{|a_0|} \sum_{j=0}^{\infty} |c|^{n+jK} c_1^{n+jK} T T_1 \leq \frac{|c|^n c_1^n}{|a_0|} T T_1 \sum_{j=0}^{\infty} (|c| c_1)^{jK}.$$

From (3.16),

$$(3.18) \quad |\Sigma_2| \leq \sum_{j=0}^{\infty} |S_{n+jK}| \leq |c|^{2\gamma n} c_1^{n-M} T T_1 L \sum_{j=0}^{\infty} (|c|^{2\gamma} c_1)^{jK}.$$

Combining (3.12), (3.17) and (3.18), we have

$$\begin{aligned} |\delta_{n-K}| &\leq |\Sigma_1| + |\Sigma_2| \leq \frac{|c|^n c_1^n}{|a_0|} T T_1 \sum_{j=0}^{\infty} c_1^{jK} + |c|^{2\gamma n} c_1^{n-M} T T_1 L \sum_{j=0}^{\infty} c_1^{jK} \\ &\leq |c|^{2\gamma n} c_1^n T T_1 \left(\frac{1}{|a_0|} + \frac{L}{c_1^M} \right) \left(\frac{1}{1 - c_1^K} \right) \leq |c|^{2\gamma n} c_1^n T T_1^2. \end{aligned}$$

Thus we obtain

$$(3.19) \quad |\delta_n| \leq |c|^{2\gamma n} c_1^n T T_1^2.$$

Similarly we get $|\delta_n| \leq |c|^{4\gamma n} c_1^n T T_1^3$ by using (3.19) to estimate S_n , Σ_1 and Σ_2 . Repeating this process we obtain for any $\nu \in \mathbb{N}$

$$(3.20) \quad |\delta_n| \leq |c|^{2\gamma n \nu} c_1^n T T_1^{\nu+1} = c_1^n T T_1 (|c|^{2\gamma n} T_1)^{\nu}.$$

We now choose N such that $|c|^{2\gamma n} T_1 < 1$ for $n \geq N$. Letting $\nu \rightarrow \infty$ in (3.20) for $n \geq N$, we see that $\delta_n = 0$ for $n \geq N$. This implies that $\alpha_n = 0$ for $n \geq N$, say the solution is a rational function, a contradiction. \square

4. AN EXAMPLE AND A QUESTION

We consider the specific equation

$$(4.1) \quad f(c^2 z) - z f(cz) - b f(z) = 0, \quad 0 < |c| < 1$$

where b is a constant satisfying $c^p - b = 0$ for some integer p . By Theorem 3.1, (4.1) possesses a meromorphic solution $f(z)$. If we write $f(z)$ in the neighborhood of the origin as (3.1), then from (3.3) for any $n > p$ we have

$$(4.2) \quad \alpha_n (c^{2n} - b) - \alpha_{n-1} c^{n-1} = 0.$$

Hence we see that $\alpha_{n-1}/\alpha_n = (c^{2n} - b)/c^{n-1} \rightarrow \infty$, which implies that the convergence radius of (3.1) is ∞ . Further from (4.2) we obtain

$$\alpha_n = \frac{\prod_{k=p+1}^n c^{k-1}}{\prod_{k=p+1}^n (c^{2k} - b)} \alpha_p = \frac{\frac{1}{(-b)^n} \prod_{k=1}^n c^{k-1}}{\prod_{k=p+1}^n ((c^2)^k (\frac{-1}{b}) + 1)} \frac{(-b)^p \alpha_p}{\prod_{k=1}^p c^k}.$$

Since $\sum_{k=p}^{\infty} |c^2|^k < \infty$, we see that $\prod_{k=p+1}^{\infty} ((c^2)^k (\frac{-1}{b}) + 1)$ converges to a finite value. Hence using $c^p = b$, we find that

$$(4.3) \quad |\alpha_n| \sim H |c|^{\frac{n(n-1)}{2} - 2np}$$

as $n \rightarrow \infty$, for a positive constant H . Let

$$\mu(r, f) = \max_n |\alpha_n r^n|$$

be the maximum term. A computation shows that the maximum of the right hand side of (4.3) is attained for

$$n = \frac{\log r}{-\log |c|} + O(1)$$

and this leads to

$$\log \mu(r, f) \sim \frac{(\log r)^2}{-2 \log |c|}.$$

This implies that

$$T(r, f) \sim \log M(r, f) \sim \frac{(\log r)^2}{-2 \log |c|},$$

see, e.g., Jank and Volkman [5, Satz 4.6].

Wittich [14] proved that transcendental entire solutions of (1.3) are hypertranscendental. Ritt [8] proved that meromorphic solutions of the Schröder equation $f(cz) = R(f(z))$, where $R(z)$ is a rational function in z , are hypertranscendental, except for certain cases where they given in terms of exponential, trigonometric or elliptic functions. As Rubel posed in [9, 10], there is an open problem on hypertranscendancy for the equation $f(\lambda z) = R(z, f(z))$, where λ is a complex constant and $R(z, f)$ is a rational function in z and f . We mention other articles or expositions for the study of hypertranscendancy of solutions of some functional equations, for instance Becker and Bergweiler [1], Bergweiler [2], Laine [6, Chapter 14], Takano [11] and Yanagihara [12, 13]. Finally we pose a question. What can we say about the hypertranscendancy for solutions of (1.1)?

Acknowledgment The authors would like to thank referee for his kind suggestions. The authors also would like to express our gratitude to Professor Mourad Ismail and Professor Yikman Chiang for drawing our attention to the functional equation, and also thank for their careful reading of our manuscript.

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