

Local growth and oscillation of solutions of a class of linear differential equations in a punctured disc

Said Mazouz and Saada Hamouda

Laboratory of Pure and Applied Mathematics,
Department of Mathematics,
University Abdelhamid Ibn Badis of Mostaganem, Algeria
e-mail: said.mazouz.etu@univ-mosta.dz
e-mail: saada.hamouda@univ-mosta.dz

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Abstract

In this paper, we investigate the local growth and oscillation, near the singular point $z = 0$, of solutions to the differential equation

$$f'' + \left(A(z) \exp \left\{ \frac{a}{z^n} \right\} + A_0(z) \right) f' + \left(B(z) \exp \left\{ \frac{b}{z^n} \right\} + B_0(z) \right) f = H(z),$$

where $A(z), A_0(z), B(z), B_0(z), H(z)$ are analytic functions in

$$D(0, R) = \{z \in \mathbb{C} : 0 < |z| < R\}$$

and a, b are non-zero complex constants.

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1 Introduction

Throughout this paper, we assume that the reader is familiar with the fundamental results of the Nevanlinna value distribution theory of meromorphic

function f in the complex plane \mathbb{C} , in particular the definitions and the standard notations $N(r, f), m(r, f), T(r, f), \sigma(f)$, etc., (see [14, 26, 19]). The importance of this theory has inspired many authors to find modifications and generalizations to different domains. Extensions of some results of Nevanlinna Theory to annuli have been made by [3, 16, 17, 20]. Linear ordinary differential equations with singular points represents a rich and classical field for which the symbolic computation of the solutions is a challenge for the capabilities of Mathematics. Only the simplest differential equations admit solutions given by explicit formula; however, some properties of solutions of a given differential equation may be determined without finding their exact form. The idea to study the growth of solutions of the linear differential equations near a finite singular point by using the Nevanlinna theory has began by the paper [10]; then after some publications have followed, see [12, 6, 7, 8]. The principal tools used in these investigations is the estimates of the logarithmic derivative $\left| \frac{f^{(k)}(z)}{f(z)} \right|$ for a meromorphic function f in $\overline{\mathbb{C}} \setminus \{z_0\}$, ($\overline{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$). A question was asked in [10, 12] about if we can get similar estimates near z_0 of $\left| \frac{f^{(k)}(z)}{f(z)} \right|$ where f is a meromorphic function in a region of the form $D_{z_0}(0, R) = \{z \in \mathbb{C} : 0 < |z - z_0| < R\}$. This question is answered in [13] with some applications.

First we recall the appropriate definitions for this paper [10, 20]. Suppose that $f(z)$ is meromorphic in $D(0, +\infty) = \overline{\mathbb{C}} \setminus \{0\}$. Define the counting function near 0 by

$$N_0(r, f) = \int_r^\infty \frac{n(t, f) - n(\infty, f)}{t} dt - n(\infty, f) \log r, \quad (1.1)$$

where $n(t, f)$ counts the number of poles of $f(z)$ in the region $\{z \in \mathbb{C} : t \leq |z| \} \cup \{\infty\}$ each pole according to its multiplicity; and the proximity function by

$$m_0(r, f) = \frac{1}{2\pi} \int_0^{2\pi} \ln^+ |f(re^{i\varphi})| d\varphi. \quad (1.2)$$

The characteristic function of f is defined by

$$T_0(r, f) = m_0(r, f) + N_0(r, f). \quad (1.3)$$

For a meromorphic function $f(z)$ in $D(0, R) = \{z \in \mathbb{C} : 0 < |z| < R\}$, we define the counting function near 0 by

$$N_0(r, R', f) = \int_r^{R'} \frac{n(t, f)}{t} dt, \quad (1.4)$$

where $n(t, f)$ counts the number of poles of $f(z)$ in the region $\{z \in \mathbb{C} : t \leq |z| \leq R'\}$ ($0 < R' < R$), each pole according to its multiplicity; and the proximity function near the singular point 0 by (1.2). The characteristic function of f is defined in the usual manner by

$$T_0(r, R', f) = m_0(r, f) + N_0(r, R', f). \quad (1.5)$$

In addition, the order of growth of a meromorphic function $f(z)$ near 0 is defined by

$$\sigma_T(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ T_0(r, R', f)}{-\log r}. \quad (1.6)$$

For an analytic function $f(z)$ in $D(0, R)$, we have also the definition

$$\sigma_M(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \log^+ M_0(r, f)}{-\log r}, \quad (1.7)$$

where $M_0(r, f) = \max\{|f(z)| : |z| = r\}$.

By the usual manner, we define the hyper order near 0 as follows:

$$\sigma_{2,T}(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \log^+ T_0(r, f)}{-\log r}, \quad (1.8)$$

$$\sigma_{2,M}(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \log^+ \log^+ M_0(r, f)}{-\log r}. \quad (1.9)$$

We will use $\lambda(f, 0)$, (resp. $\bar{\lambda}(f, 0)$) to denote the exponent of convergence of the zero-sequence (resp. the exponent of convergence of the distinct zero-sequence) of the meromorphic function $f(z)$ in $D(0, R)$ and $\lambda_2(f, 0)$, (resp. $\bar{\lambda}_2(f, 0)$) to denote the hyper-exponent of convergence of the zero-sequence (resp. the hyper-exponent of convergence of the distinct zero-sequence) of $f(z)$, which are defined as follows:

$$\lambda(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ N_0\left(r, R', \frac{1}{f}\right)}{-\log r},$$

$$\bar{\lambda}(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \bar{N}_0\left(r, R', \frac{1}{f}\right)}{-\log r},$$

$$\lambda_2(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \log^+ N_0\left(r, R', \frac{1}{f}\right)}{-\log r},$$

$$\bar{\lambda}_2(f, 0) = \limsup_{r \rightarrow 0} \frac{\log^+ \log^+ \bar{N}_0\left(r, R', \frac{1}{f}\right)}{-\log r},$$

where $\bar{N}_0\left(r, R', \frac{1}{f}\right)$ is defined as $N_0\left(r, R', \frac{1}{f}\right)$ in (1.4) but instead of $n(t, f)$ we use $\bar{n}(t, f)$ which counts the number of distinct poles without multiplicity.

Remark 1.1 The choice of R' in (1.1) does not have any influence in the values $\sigma_T(f, 0), \sigma_{2,T}(f, 0), \lambda(f, 0), \lambda_2(f, 0), \bar{\lambda}(f, 0), \bar{\lambda}_2(f, 0)$. In fact, if we take two values of R' , namely $0 < R'_1 < R'_2 < R$, then we have

$$\int_{R'_1}^{R'_2} \frac{n(t, f)}{t} dt = p \log \frac{R'_2}{R'_1},$$

where p designates the number of poles of $f(z)$ in the region $\{z \in \mathbb{C} : R'_1 \leq |z| \leq R'_2\}$ which is bounded. Thus, $N_0(r, R'_1, f) = N_0(r, R'_2, f) + C$; and then $T_0(r, R'_1, f) = T_0(r, R'_2, f) + C$ where C is a real constant. So, we can write briefly $T_0(r, f)$ instead of $T_0(r, R', f)$.

Remark 1.2 It is shown in [10] that $\sigma_M(f, 0) = \sigma_T(f, 0)$, $\sigma_{2,T}(f, 0) = \sigma_{2,M}(f, 0)$. So, we can use the notations $\sigma(f, 0)$, $\sigma_2(f, 0)$ without any ambiguity.

Example 1.3 Consider the function $f(z) = \exp\left\{\frac{1}{z^2}\right\}$. We have

$$T_0(r, f) = m_0(r, f) = \frac{1}{\pi r^2},$$

then $\sigma_T(f, 0) = 2$. Also we have

$$M_0(r, f) = \exp\left\{\frac{1}{r^2}\right\},$$

then $\sigma_M(f, 0) = 2$.

Example 1.4 For the function $f(z) = \exp \exp\left\{\frac{1}{z^3}\right\}$, we have

$$M_0(r, f) = \exp \exp\left\{\frac{1}{r^3}\right\},$$

and then $\sigma(f, 0) = +\infty$, $\sigma_2(f, 0) = 3$.

The linear differential equation

$$f'' + A(z) e^{az} f' + B(z) e^{bz} f = H(z),$$

where $A(z), B(z)$ and $H(z)$ are entire functions, is investigated by many authors; see [1, 2, 4, 5, 11, 18, 15, 23]. In [10], Fettouch and Hamouda studied the local growth near the singular point z_0 of solutions of the linear differential equation

$$f'' + A(z) \exp\left\{\frac{a}{(z_0 - z)^n}\right\} f' + B(z) \exp\left\{\frac{b}{(z_0 - z)^n}\right\} f = 0,$$

where $A(z), B(z) \not\equiv 0$ are analytic functions in $\overline{\mathbb{C}} \setminus \{z_0\}$ and $\arg a \neq \arg b$ or $a = cb$ ($0 < c < 1$). The case $c > 1$ has been completed recently by Cherief and Hamouda in [6]. The question which arises here is how about the case when the coefficients are analytic only in a punctured disc $D(0, R)$? In this paper we will deal with this question.

2 Main results

In this work, we will investigate the order of growth and the exponent of convergence of the zero-sequence of solutions of certain class of second order linear differential equations where the coefficients are analytic in $D(0, R)$. In fact, we will prove the following results.

Theorem 2.1 *Let $A(z) \not\equiv 0, B(z) \not\equiv 0, F(z)$ be analytic functions in $D(0, R)$ such that $\max\{\sigma(A, 0), \sigma(B, 0), \sigma(F, 0)\} < n, n \in \mathbb{N} \setminus \{0\}$; let a, b be complex constants such that $ab \neq 0$ and $a \neq b$. Then, every solution $f(z) \not\equiv 0$ of the differential equation*

$$f'' + A(z) \exp\left\{\frac{a}{z^n}\right\} f' + B(z) \exp\left\{\frac{b}{z^n}\right\} f = F(z), \quad (2.1)$$

satisfies $\sigma(f, 0) = \infty$. Further, if $F(z) \not\equiv 0$, we have

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n.$$

Theorem 2.2 *Let $A(z) \not\equiv 0, A_0(z), B(z) \not\equiv 0, B_0(z), F(z)$ be analytic functions in $D(0, R)$ such that*

$$\max\{\sigma(A_0, 0), \sigma(B_0, 0), \sigma(A, 0), \sigma(B, 0), \sigma(F, 0)\} < n, \quad n \in \mathbb{N} \setminus \{0\};$$

let a, b be complex constants such that $ab \neq 0$ and $a = cb, c < 0$. Then, every solution $f(z) \not\equiv 0$ of the differential equation

$$f'' + \left(A(z) \exp\left\{\frac{a}{z^n}\right\} + A_0(z)\right) f' + \left(B(z) \exp\left\{\frac{b}{z^n}\right\} + B_0(z)\right) f = F(z), \quad (2.2)$$

satisfies $\sigma(f, 0) = \infty$. Further, if $F(z) \not\equiv 0$, we have

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n.$$

Theorem 2.3 *Let $A(z) \not\equiv 0, B(z) \not\equiv 0, F(z) \not\equiv 0$ be analytic functions in $D(0, R)$ such that $\max\{\rho(A, 0), \rho(B, 0), \rho(F, 0)\} < n, n \in \mathbb{N} \setminus \{0\}$ and*

$P(z) \neq 0, Q(z) \neq 0$ are polynomials. Let a, b be complex numbers such that $ab \neq 0, a \neq b$. Then, every solution f of the differential equations

$$f'' + P(z) \exp\left\{\frac{a}{z^n}\right\} f' + B(z) \exp\left\{\frac{b}{z^n}\right\} f = F(z) \exp\left\{\frac{a}{z^n}\right\}, \quad (2.3)$$

$$f'' + A(z) \exp\left\{\frac{a}{z^n}\right\} f' + Q(z) \exp\left\{\frac{b}{z^n}\right\} f = F(z) \exp\left\{\frac{b}{z^n}\right\} \quad (2.4)$$

satisfies

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n.$$

If some conditions of the previous theorems are not satisfied, the equations (2.1), (2.2), (2.3) and (2.4) may admit a solutions of finite order as shown in the following examples.

Example 2.4 The function $g(z) = \exp\left\{\frac{1}{z}\right\}$ of order $\sigma(g, 0) = 1$ satisfies the differential equations

$$\begin{aligned} f'' - \exp\left\{\frac{-1}{z}\right\} f' - \frac{1}{z^2} \exp\left\{\frac{-1}{z}\right\} f &= \left(\frac{2}{z^3} + \frac{1}{z^4}\right) \exp\left\{\frac{-1}{z}\right\}, \\ f'' - \exp\left\{\frac{-1}{z}\right\} f' - \left(\frac{2}{z^3} + \frac{1}{z^4}\right) f &= \frac{1}{z^2}; \\ f'' + \exp\left\{\frac{-1}{z}\right\} f' + \left(\frac{1}{z^2} \exp\left\{\frac{-1}{z}\right\} - \frac{2}{z^3} - \frac{1}{z^4}\right) f &= 0. \end{aligned}$$

Example 2.5 The function $h(z) = \frac{1}{z}$ of order $\sigma(h, 0) = 0$ satisfies the differential equation

$$f'' - \exp\left\{\frac{a}{z^n}\right\} f' - \frac{1}{z^2} \exp\left\{\frac{b}{z^n}\right\} f = \frac{1}{z^2} \exp\left\{\frac{a}{z^n}\right\} - \frac{1}{z^3} \exp\left\{\frac{b}{z^n}\right\} + \frac{2}{z^3},$$

where a, b ($ab \neq 0$) are arbitrary complex numbers.

3 Preliminary lemmas

To prove these results we need the following lemmas.

Lemma 3.1 [13] Let f be a non-constant meromorphic function in $D(0, R)$ with a singular point at the origin of finite order $\sigma(f, 0) = \sigma < \infty$; let $\varepsilon > 0$ be a given constant and k be a positive integer. Then the following two statements hold.

i) There exists a set $F \subset (0, R')$ that has finite logarithmic measure such that for all $r = |z|$ satisfying $r \in (0, R') \setminus F$, we have

$$\left| \frac{f^{(k)}(z)}{f(z)} \right| \leq \frac{1}{r^{k(\sigma+1)+\varepsilon}}. \quad (3.1)$$

ii) There exists a set $E \subset [0, 2\pi)$ that has a linear measure zero such that for all $\theta \in [0, 2\pi) \setminus E$ there exists a constant $r_0 = r_0(\theta) > 0$ such that for all z satisfying $\arg(z) \in [0, 2\pi) \setminus E$ and $r = |z| < r_0$ the inequality (3.1) holds.

Lemma 3.2 [13] Let $A(z)$ be a non-constant analytic function in $D(0, R)$ with $\sigma(A, 0) < n$. Set $g(z) = A(z) \exp\left\{\frac{a}{z^n}\right\}$, ($n \geq 1$ is an integer), $a = \alpha + i\beta \neq 0$, $z = re^{i\varphi}$, $\delta_a(\varphi) = \alpha \cos(n\varphi) + \beta \sin(n\varphi)$, and $E = \{\varphi \in [0, 2\pi) : \delta_a(\varphi) = 0\}$, (obviously, E is of linear measure zero). Then for any given $\varepsilon > 0$ and for any $\varphi \in [0, 2\pi) \setminus E$, there exists $r_0 > 0$ such that for $0 < r < r_0$, the two following statements hold.

(i) If $\delta_a(\varphi) > 0$, then

$$\exp\left\{(1 - \varepsilon) \delta_a(\varphi) \frac{1}{r^n}\right\} \leq |g(z)| \leq \exp\left\{(1 + \varepsilon) \delta_a(\varphi) \frac{1}{r^n}\right\}.$$

(ii) If $\delta_a(\varphi) < 0$, then

$$\exp\left\{(1 + \varepsilon) \delta_a(\varphi) \frac{1}{r^n}\right\} \leq |g(z)| \leq \exp\left\{(1 - \varepsilon) \delta_a(\varphi) \frac{1}{r^n}\right\}.$$

Lemma 3.3 Let $f(z)$ be analytic function in $D(0, R)$ and suppose that

$$G(z) := |z^\rho| \log^+ |f^{(k)}(z)|$$

is unbounded as $z \rightarrow 0$ on some ray $\arg z = \theta$, where $\rho > 0$. Then there exists an infinite sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that $G(z_m) \rightarrow +\infty$ and

$$\left| \frac{f^{(j)}(z_m)}{f^{(k)}(z_m)} \right| \leq M, \quad (M > 0) \quad (j = 0, 1, \dots, k-1),$$

as $m \rightarrow +\infty$.

Proof. Let $M(r, \theta, G)$ denotes the maximum modulus of $G(z)$ on the line segment $[r_1 e^{i\theta}, r e^{i\theta}]$. Clearly, we may construct a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that $M(r, \theta, G) = G(z_m) \rightarrow +\infty$. Since $G(z_m) \rightarrow +\infty$ as $r_m \rightarrow 0$, we see immediately that $|f^{(k)}(z_m)| \rightarrow +\infty$. For each m , by $(k-j)$ -fold iteration integration along the line segment $[z_1, z_m]$ we have

$$f^{(j)}(z_m) = f^{(j)}(z_1) + f^{(j+1)}(z_1)(z_m - z_1) + \dots$$

$$\dots + \frac{1}{(k-j-1)!} f^{(k-1)}(z_1) (z_m - z_1)^{k-j-1} + \int_{z_1}^{z_m} \dots \int_{z_1}^y f^{(k)}(x) dx dy \dots dt;$$

and by an elementary triangle inequality estimate we obtain

$$\begin{aligned} |f^{(j)}(z_m)| &\leq |f^{(j)}(z_1)| + |f^{(j+1)}(z_1)| |z_m - z_1| + \dots \\ &+ \frac{1}{(k-j-1)!} |f^{(k-1)}(z_1)| |z_m - z_1|^{k-j-1} + \\ &\frac{1}{(k-j)!} |f^{(k)}(z_m)| |z_m - z_1|^{k-j}. \end{aligned} \quad (3.2)$$

From (3.2) and taking account that when $m \rightarrow +\infty$, $f^{(k)}(z_m) \rightarrow +\infty$, $z_m \rightarrow 0$, we obtain

$$\left| \frac{f^{(j)}(z_m)}{f^{(k)}(z_m)} \right| \leq M, \quad (M > 0).$$

Lemma 3.4 *Let $f(z)$ be a non constant meromorphic function in $D(0, R)$. Then $\sigma(f^{(j)}, 0) = \sigma(f, 0)$, ($j = 1, 2, \dots$)*

Proof. We have just to show that $\sigma(f', 0) = \sigma(f, 0)$. By Valiron's decomposition lemma, we have $f(z) = z^m \phi(z) \mu(z)$, where

- a) The poles and zeros of f in $D(0, R')$ are precisely the poles and zeros of $\phi(z)$. The poles and zeros of f in $D(R', R)$ are precisely the poles and zeros of $\mu(z)$.
- b) $\phi(z)$ is meromorphic in $D(0, \infty]$ and analytic and nonzero in $D[R', \infty]$.
- c) $\mu(z)$ is meromorphic in $D(R) = \{z \in \mathbb{C} : |z| < R\}$ and analytic and nonzero in $D(R')$.
- d) $m \in \mathbb{Z}$.

Set $\tilde{\phi}(z) = z^m \phi(z)$. Since $\mu(z)$ is analytic at zero, it is immediate to see that $T_0(r, f) = T_0(r, \tilde{\phi}) + O(1)$; and then $\sigma(f, 0) = \sigma(\tilde{\phi}, 0)$. Since $\tilde{\phi}(z)$ is meromorphic in $D(0, \infty]$, the function $g(w) = \tilde{\phi}\left(\frac{1}{w}\right)$ is meromorphic in \mathbb{C} and $\sigma(g) = \sigma(\tilde{\phi}, 0)$. It is well known that for a meromorphic function in \mathbb{C} we have $\sigma(g') = \sigma(g)$, (see [25, 21]). We have $\tilde{\phi}'(z) = -w^2 g'(w)$. Obviously, we have $\sigma(-w^2 g'(w)) = \sigma(g')$, and then $\sigma(g') = \sigma(\tilde{\phi}', 0)$. So, we get $\sigma(\tilde{\phi}', 0) = \sigma(\tilde{\phi}, 0)$. In the other hand, we have

$$f'(z) = \tilde{\phi}'(z) \mu(z) + \tilde{\phi}(z) \mu'(z). \quad (3.3)$$

Since $\mu(z)$ is analytic at zero, we have $\sigma(\mu, 0) = 0$. By (3.3) and since $\sigma(\tilde{\phi}', 0) = \sigma(\tilde{\phi}, 0)$, we get

$$\sigma(f', 0) \leq \sigma(\tilde{\phi}', 0).$$

For the inverse inequality, we have

$$\tilde{\phi}'(z) = \frac{f'(z)\mu(z) - f(z)\mu'(z)}{\mu^2(z)};$$

and then

$$\sigma(\tilde{\phi}', 0) \leq \max\{\sigma(f', 0), \sigma(f, 0)\};$$

and by taking account that $\sigma(f, 0) = \sigma(\tilde{\phi}, 0) = \sigma(\tilde{\phi}', 0)$, we obtain

$$\sigma(\tilde{\phi}', 0) \leq \sigma(f', 0).$$

Thus, we conclude that

$$\sigma(f', 0) = \sigma(f, 0).$$

Lemma 3.5 *Let f be an analytic function in $D(0, R)$ with finite order $\sigma(f, 0) = \sigma$. Suppose that there exists a set $E \subset [0, 2\pi)$ that has a linear measure zero such that*

$$\log^+ |f(re^{i\theta})| \leq \frac{M}{r^\alpha}$$

for any $\theta \in [0, 2\pi) \setminus E$ where M is a positive constant depending on θ , while α is a positive constant independent of θ . Then $\sigma(f, 0) \leq \alpha$.

Proof. By Valiron's decomposition lemma [22, 20], we have $f(z) = z^m \phi(z) \mu(z)$ with the properties a)-d) cited in the proof of Lemma 3.4. Set $\tilde{\phi}(z) = z^m \phi(z)$. As in the proof of Lemma 3.4, we have $\sigma(f, 0) = \sigma(\tilde{\phi}, 0)$. If $\sigma(f, 0) = 0$ there is nothing to prove; so we may assume that $\sigma(f, 0) = \sigma > 0$; and then $|f(re^{i\theta})| > 1$ for r small enough. We have

$$\log |f(re^{i\theta})| = \log |\tilde{\phi}(re^{i\theta})| + \log |\mu(re^{i\theta})| \leq \frac{M}{r^\alpha}. \quad (3.4)$$

Since $\mu(z)$ is analytic and nonzero in $D(R')$, $\log |\mu(re^{i\theta})|$ is bounded near zero; and then by (3.4), for any $\theta \in [0, 2\pi) \setminus E$ there exists $M' > 0$, such that

$$\log |\tilde{\phi}(re^{i\theta})| \leq \frac{M'}{r^\alpha}. \quad (3.5)$$

Since $\tilde{\phi}(z)$ is analytic in $D(0, \infty]$, by the change of variable $z = \frac{1}{w}$ the function $g(w) = \tilde{\phi}(\frac{1}{w})$ is entire and $\sigma(g) = \sigma(\tilde{\phi}, 0) = \sigma$. From (3.5), we have

$$\log |g(Re^{i\varphi})| \leq M'R^\alpha.$$

By [24, Lemma 2.6.], we deduce that $\sigma \leq \alpha$.

Lemma 3.6 *Let $A_0(z), A_1(z), \dots, A_{k-1}(z), H(z)$ be analytic functions in $D(0, R)$ such that*

$$\max \{ \sigma(A_0, 0), \dots, \sigma(A_{k-1}, 0), \sigma(H, 0) \} = \alpha < \infty. \quad (3.6)$$

If f is a solution of the differential equation

$$f^{(k)} + A_{k-1}(z) f^{(k-1)} + \dots + A_1(z) f' + A_0(z) f = H(z), \quad (3.7)$$

then $\sigma_2(f, 0) \leq \alpha$.

Proof. By Valiron's decomposition lemma [22, 20], we have $f(z) = z^m \phi(z) \mu(z)$ with the properties a)-d) cited in the proof of Lemma 3.4. Set $\tilde{\phi}(z) = z^m \phi(z)$. As in the proof of Lemma 3.4, we have $\sigma(f, 0) = \sigma(\tilde{\phi}, 0)$. Since $f(z)$ is analytic function in $D(0, R)$, $\tilde{\phi}(z)$ is analytic in $D(0, \infty]$. By [13, Theorem 8], there exists a set $E \subset (0, 1)$ that has finite logarithmic measure, such that for all $j = 0, 1, \dots, k$, we have

$$\frac{\tilde{\phi}^{(j)}(z_r)}{\tilde{\phi}(z_r)} = (1 + o(1)) \left(\frac{V_0(r)}{z_r} \right)^j, \quad (3.8)$$

as $r \rightarrow 0$, $r \notin E$, where $V_0(r)$ is the central index of $\tilde{\phi}$ near the singular point 0, z_r is a point in the circle $|z| = r$ that satisfies $|\tilde{\phi}(z_r)| = \max_{|z|=r} |\tilde{\phi}(z)|$. Since $\mu(z)$ is analytic and non zero in $D(R')$, we have

$$\left| \frac{\mu^{(j)}(z)}{\mu(z)} \right| \leq M, \quad (j = 1, \dots, k). \quad (3.9)$$

We have $f(z) = \tilde{\phi}(z) \mu(z)$, and then

$$\frac{f^{(j)}(z)}{f(z)} = \sum_{i=0}^{i=j} \binom{j}{i} \frac{\tilde{\phi}^{(j-i)}(z)}{\tilde{\phi}(z)} \frac{\mu^{(i)}(z)}{\mu(z)}, \quad j = 1, \dots, k, \quad (3.10)$$

where $\binom{j}{i} = \frac{j!}{i!(j-i)!}$ is the binomial coefficient. From (3.7), we have

$$\frac{f^{(k)}(z)}{f(z)} = -A_{k-1}(z) \frac{f^{(k-1)}(z)}{f(z)} - \dots - A_1(z) \frac{f'(z)}{f(z)} - A_0(z) + \frac{H(z)}{f(z)}. \quad (3.11)$$

If $\sigma(f, 0) < \infty$, then the result is trivial: $\sigma_2(f, 0) = 0 \leq \alpha$. So, we may assume that $\sigma(f, 0) = \infty$. Since $\sigma(H, 0) < \infty$, we have

$$\left| \frac{H(z_r)}{f(z_r)} \right| = o(1), \quad r \rightarrow 0. \quad (3.12)$$

Set $M_0(r) = \max_{|z|=r} \{|A_j(z)| : j = 0, 1, \dots, k-1\}$. By combining (3.8), (3.9), (3.10) and (3.12) in (3.11), we get

$$(V_0(r))^k \leq C (V_0(r))^{k-1} M_0(r), \quad r \rightarrow 0,$$

where $C > 0$, and then

$$V_0(r) \leq C M_0(r). \quad (3.13)$$

By (3.13), we obtain $\sigma_2(f, 0) \leq \alpha$.

By the well known logarithmic derivative lemma of meromorphic functions in \mathbb{C} we can prove its new version in $D(0, R)$ as the following.

Lemma 3.7 *Let f be a non constant meromorphic function in $D(0, R)$, and let $k \in \mathbb{N}$. Then*

$$m_0\left(r, \frac{f^{(k)}}{f}\right) = O\left(\log T_0(r, f) + \log \frac{1}{r}\right),$$

for all $r \in (0, R) \setminus E$, where $\int_E \frac{dr}{r} < \infty$.

Proof. By Valiron's decomposition lemma [22, 20], we have $f(z) = z^m \phi(z) \mu(z)$ with the properties a)-d) cited in the proof of Lemma 3.4. Set $\tilde{\phi}(z) = z^m \phi(z)$. By property b) the function $\tilde{\phi}(z)$ is meromorphic in $D(0, \infty)$. By [9, Lemma 13], we have

$$m_0\left(r, \frac{\tilde{\phi}^{(k)}}{\tilde{\phi}}\right) = O\left(\log T_0(r, \tilde{\phi}) + \log \frac{1}{r}\right), \quad (3.14)$$

for all $r \in (0, R) \setminus E$, where $\int_E \frac{dr}{r} < \infty$. Since $\mu(z)$ analytic at zero, it is clear that

$$T_0(r, f) = T_0(r, \tilde{\phi}) + O(1). \quad (3.15)$$

By (3.10), (3.14) and (3.15), there exists a set E of finite logarithmic measure such that for all we $r \in (0, R) \setminus E$, we have

$$m_0\left(r, \frac{f^{(k)}}{f}\right) = O\left(\log T_0(r, f) + \log \frac{1}{r}\right).$$

Lemma 3.8 *Let $A_0(z), A_1(z), \dots, A_{k-1}(z), H(z) \not\equiv 0$ be meromorphic functions in $D(0, R)$ such that*

$$\max\{\sigma(A_0, 0), \dots, \sigma(A_{k-1}, 0), \sigma(H, 0)\} = \alpha < \infty.$$

If $f(z)$ is meromorphic solution in $D(0, R)$ of (3.7) with $\sigma(f, 0) = \infty$ and $\sigma_2(f, 0) = \alpha$, then f satisfies

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \rho(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \rho_2(f, 0) = \alpha.$$

Proof. From (3.7), we can write

$$\frac{1}{f} = \frac{1}{H} \left(\frac{f^{(k)}}{f} + A_{k-1} \frac{f^{(k-1)}}{f} + \dots + A_0 \right). \quad (3.16)$$

If f has a zero at $z_0 \in D(0, R)$ of order $\alpha > k$, then H has a zero at z_0 of order $\alpha - k$. Hence,

$$n_0 \left(r, \frac{1}{f} \right) \leq k\bar{n}_0 \left(r, \frac{1}{f} \right) + n_0 \left(r, \frac{1}{H} \right) + \sum_{j=0}^{k-1} n_0(r, A_j)$$

and then

$$N_0 \left(r, \frac{1}{f} \right) \leq k\bar{N}_0 \left(r, \frac{1}{f} \right) + N_0 \left(r, \frac{1}{H} \right) + \sum_{j=0}^{k-1} N_0(r, A_j). \quad (3.17)$$

By (3.16), we have

$$m_0 \left(r, \frac{1}{f} \right) \leq \sum_{j=1}^k m_0 \left(r, \frac{f^{(j)}}{f} \right) + \sum_{j=0}^{k-1} m_0(r, A_j) + m_0 \left(r, \frac{1}{H} \right) + O(1). \quad (3.18)$$

By Lemma 3.7, we have

$$m_0 \left(r, \frac{f^{(j)}}{f} \right) = O \left(\log T_0(r, f) + \log \frac{1}{r} \right) \quad (j = 1, \dots, k-1) \quad (3.19)$$

holds for all $r \in (0, R) \setminus E$ where E is of finite logarithmic measure. By (3.17), (3.18) and (3.19), we get

$$\begin{aligned} T_0(r, f) &= T_0 \left(r, \frac{1}{f} \right) + O(1) \\ &\leq k\bar{N}_0 \left(r, \frac{1}{f} \right) + \sum_{j=0}^{k-1} T_0(r, A_j) + T_0(r, H) + \\ &\quad + O \left(\log T_0(r, f) + \log \frac{1}{r} \right), \quad r \notin E \end{aligned} \quad (3.20)$$

By (3.20) and by taking account that $O \left(\log T_0(r, f) + \log \frac{1}{r} \right) \leq \frac{1}{2} T_0(r, f)$, we obtain

$$\frac{1}{2} T_0(r, f) \leq k\bar{N}_0 \left(r, \frac{1}{f} \right) + \sum_{j=0}^{k-1} T_0(r, A_j) + T_0(r, H). \quad (3.21)$$

By (3.21), we have

$$\sigma_n(f, 0) \leq \max \{ \bar{\lambda}_n(f, 0), \sigma_n(A_j, 0), \sigma_n(H, 0) \} \quad (n = 1, 2).$$

Since

$$\max \{ \sigma_n(H, 0), \sigma_n(A_j, 0); j = 0, 1, \dots, k-1 \} < \sigma_n(f, 0),$$

we get $\sigma_n(f, 0) \leq \bar{\lambda}_n(f, 0)$ ($n = 1, 2$). Therefore $\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty$ and $\bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) = \alpha$.

Lemma 3.9 [6] *Let $P(z) = a_n z^n + \dots + a_0$ with $a_n \neq 0$ be a polynomial and $A(z) = P\left(\frac{1}{z}\right)$. Then, for every $\varepsilon > 0$, there exists $r_0 > 0$ such that for all $0 < r = |z| \leq r_0$, the inequalities*

$$(1 - \varepsilon) \frac{|a_n|}{r^n} \leq |A(z)| \leq (1 + \varepsilon) \frac{|a_n|}{r^n}$$

hold.

4 Proof of theorems

Proof of Theorem 2.1. It is clear that all solutions of (2.1) are analytic in $D(0, R)$. First we prove that every solution f of (2.3) satisfies $\sigma(f, 0) \geq n$. We assume that $\sigma(f, 0) < n$, and we prove that is failing. By Lemma 3.4, we have $\sigma(f', 0) = \sigma(f'', 0) = \sigma(f, 0) < n$. From (2.1) we have

$$A_1(z) \exp\left\{\frac{a}{z^n}\right\} f' + A_0(z) \exp\left\{\frac{b}{z^n}\right\} f = F(z) - f'', \quad (4.1)$$

By the properties of the order of growth, we have

$$\sigma\left(A_1(z) \exp\left\{\frac{a}{z^n}\right\} f' + A_0(z) \exp\left\{\frac{b}{z^n}\right\} f, 0\right) = n$$

and

$$\sigma(F(z) - f'', 0) < n;$$

contradiction with (4.1). So $\sigma(f, 0) \geq n$. Now, we prove that $\sigma(f, 0) = +\infty$. We assume to the contrary that $\sigma(f, 0) < +\infty$. Since $\sigma(F, 0) = \alpha < n$ then for any given ε such that $0 < 2\varepsilon < n - \alpha$ and r small enough, we have

$$|F(z)| \leq \exp\left\{\frac{1}{r^{\alpha+\varepsilon}}\right\}. \quad (4.2)$$

Since $a \neq b$, it is clear that the set E_1 of $\theta = \arg(z) \in [0, 2\pi)$ such that $\delta_a(\theta) = 0, \delta_b(\theta) = 0$ and $\delta_a(\theta) = \delta_b(\theta)$ is of linear measure zero, where $\delta_a(\theta)$ is defined in Lemma 3.2. By Lemma 3.1, there exists a set $E_2 \in [0, 2\pi)$ of linear measure zero such that if $\theta \in [0, 2\pi) \setminus E_2$, then there is a constant $r_0(\theta) < R'$ such that for all z satisfying $\arg(z) = \theta$ and $|z| < r_0(\theta)$, we have

$$\left| \frac{f^{(k)}(z)}{f^{(j)}(z)} \right| \leq \frac{1}{r^{2\sigma+3}}, \quad (0 \leq j \leq k \leq 2). \quad (4.3)$$

Set $\delta_1 = \max \{\delta_a(\theta), \delta_b(\theta)\}$ and $\delta_2 = \min \{\delta_a(\theta), \delta_b(\theta)\}$. For any fixed $\theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$ there exist three cases:

Case 1. $\delta_1 = \delta_a(\theta) > 0$. By Lemma 3.2, for any given $\varepsilon > 0$, we get

$$\left| A(z) \exp \left\{ \frac{a}{z^n} \right\} \right| \geq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r^n} \right\} \quad (4.4)$$

Now we prove that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume to the contrary that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is unbounded on the ray $\arg(z) = \theta$ and we prove that this leads to a contradiction. Then by Lemma 3.3, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f'(z_m)| \rightarrow +\infty \quad (4.5)$$

and

$$\left| \frac{f(z_m)}{f'(z_m)} \right| \leq M_1, \quad (M_1 > 0), \quad (4.6)$$

as $m \rightarrow +\infty$. From (4.5) for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f'(z_m)| > c;$$

then

$$|f'(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.7)$$

From (4.2), and (4.7), we obtain

$$\left| \frac{F(z_m)}{f'(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\} \rightarrow 0, \quad m \rightarrow +\infty. \quad (4.8)$$

From (2.1), we can write

$$\left| A(z) \exp \left\{ \frac{a}{z^n} \right\} \right| \leq \left| \frac{f''}{f'} \right| + \left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \left| \frac{f}{f'} \right| + \left| \frac{F(z)}{f'} \right|. \quad (4.9)$$

Since $\delta_b(\theta) = \delta_2 < \delta_1$ and $\sigma(B, 0) < n$, for $0 < 2\varepsilon < \min \left\{ 1, 1 - \frac{\delta_2}{\delta_1} \right\}$, we have

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r^n} \right\}, \quad r \rightarrow 0. \quad (4.10)$$

Using (4.4), (4.6), (4.8), (4.3) and (4.10) into (4.9), we obtain

$$\exp \left\{ \frac{(1-\varepsilon)\delta_1}{r_m^n} \right\} \leq \frac{M_1}{r_m^{2\sigma+3}} \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r_m^n} \right\},$$

as $r \rightarrow 0$, where $M_1 > 0$ is a constant, and then

$$r_m^{2\sigma+3} \exp \left\{ \frac{\varepsilon \delta_1}{r_m^n} \right\} \leq M_1. \quad (4.11)$$

A contradiction in (4.11) as $m \rightarrow +\infty$. So $|z^{\alpha+\varepsilon}| \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$ and we get

$$|f'(z)| \leq \exp \left\{ \frac{C_1}{r^{\alpha+\varepsilon}} \right\}, \quad C_1 > 0. \quad (4.12)$$

By integration along the line segment $[z_0, z]$, where $\arg z_0 = \arg z = \theta$ and $0 < |z| < |z_0|$, we obtain

$$f(z) = f(z_0) + \int_{z_0}^z f'(u) du; \quad (4.13)$$

and by using (4.12), we get

$$|f(z)| \leq |f(z_0)| + |z_0| \exp \left\{ \frac{C_1}{r^{\alpha+\varepsilon}} \right\}, \quad C_1 > 0. \quad (4.14)$$

By (4.14), as $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we obtain

$$|f(z)| \leq \exp \left\{ \frac{C'_1}{r^{\alpha+\varepsilon}} \right\}, \quad C'_1 > C_1. \quad (4.15)$$

Case 2. $\delta_1 = \delta_b(\theta) > 0$. By Lemma 3.2, for any given $\varepsilon > 0$, we have

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \geq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r^n} \right\}. \quad (4.16)$$

Now we prove that $|z^{\alpha+\varepsilon}| \log^+ |f(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume that $|z^{\alpha+\varepsilon}| \log^+ |f(z)|$ is unbounded on the ray $\arg(z) = \theta$; then, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f(z_m)| \rightarrow +\infty. \quad (4.17)$$

which implies that for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f(z_m)| > c;$$

and then

$$|f(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.18)$$

From (4.2) and (4.18), we get

$$\left| \frac{F(z_m)}{f(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\} \rightarrow 0, \quad m \rightarrow +\infty. \quad (4.19)$$

From (2.1), we can write

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \leq \left| \frac{f''(z)}{f(z)} \right| + \left| A(z) \exp \left\{ \frac{a}{z^n} \right\} \right| \left| \frac{f'(z)}{f(z)} \right| + \left| \frac{F(z)}{f(z)} \right|. \quad (4.20)$$

Since $\delta_a(\theta) = \delta_2 < \delta_1$, for $0 < 2\varepsilon < \min \left\{ 1, 1 - \frac{\delta_2}{\delta_1} \right\}$, we have

$$\left| \exp \left\{ \frac{a}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r^n} \right\}, \quad r \rightarrow 0. \quad (4.21)$$

Combining (4.16), (4.3), (4.19) and (4.21) with (4.20), we obtain

$$\exp \left\{ \frac{(1-\varepsilon)\delta_1}{r_m^n} \right\} \leq \frac{M_2}{r^{2\sigma+3}} \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r_m^n} \right\},$$

as $r \rightarrow 0$, where $M_2 > 0$ is a constant, and then

$$\exp \left\{ \frac{\varepsilon\delta_1}{r_m^n} \right\} \leq \frac{M_2}{r^{2\sigma+3}}. \quad (4.22)$$

(4.22) leads to a contradiction as $m \rightarrow +\infty$. So $|z^{\alpha+\varepsilon} \log^+ |f(z)|$ is bounded on the ray $\arg(z) = \theta$ and then, when $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we have

$$|f(z)| \leq \exp \left\{ \frac{C_2}{r^{\alpha+\varepsilon}} \right\}, \quad C_2 > 0. \quad (4.23)$$

Case 3. $\delta_1 < 0$. From (2.1), we can write

$$1 \leq \left| A(z) \exp \left\{ \frac{a}{z^n} \right\} \right| \left| \frac{f'(z)}{f''(z)} \right| + \left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \left| \frac{f(z)}{f''(z)} \right| + \left| \frac{F(z)}{f''(z)} \right|. \quad (4.24)$$

By Lemma 3.2, for any given $0 < \varepsilon < 1$, we have

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r^n} \right\} \quad (4.25)$$

and

$$\left| \exp \left\{ \frac{a}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r^n} \right\}. \quad (4.26)$$

Now we prove that $|z^{\alpha+\varepsilon} \log^+ |f''(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume that $|z^{\alpha+\varepsilon} \log^+ |f''(z)|$ is unbounded on the ray $\arg(z) = \theta$; then by

Lemma 3.3, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f''(z_m)| \rightarrow +\infty, \quad (4.27)$$

and

$$\left| \frac{f^{(j)}(z_m)}{f''(z_m)} \right| \leq M_2, \quad (M_2 > 0) \quad (j = 0, 1). \quad (4.28)$$

as $m \rightarrow +\infty$. From (4.27), for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f''(z_m)| > c;$$

and then

$$|f''(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.29)$$

From (4.2) and (4.29), we obtain

$$\left| \frac{F(z_m)}{f''(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\} \rightarrow 0, \quad m \rightarrow +\infty. \quad (4.30)$$

By combining (4.3), (4.25), (4.26), (4.28) and (4.30) with (4.24), we obtain

$$1 \leq 2M_2 \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r_m^n} \right\} + \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\} \rightarrow 0, \quad m \rightarrow +\infty; \quad (4.31)$$

a contradiction; then $|z^{\alpha+\varepsilon}| \log^+ |f''(z)|$ is bounded on the ray $\arg(z) = \theta$. As above when $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we obtain

$$|f(z)| \leq \exp \left\{ \frac{C_3}{r^{\alpha+\varepsilon}} \right\}, \quad C_3 > 0. \quad (4.32)$$

Now, we proved (4.32) on any ray $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$ as $|z| = r \rightarrow 0$. By Lemma 3.5, we obtain $\sigma(f, 0) \leq \alpha$; which is a contradiction with $\alpha < n$ and $\sigma(f, 0) \geq n$; so we conclude that every solution f of (2.1) is of infinite order. Now, we have

$$\max \left\{ \sigma \left(A \exp \left\{ \frac{a}{z^n} \right\}, 0 \right), \sigma \left(B(z) \exp \left\{ \frac{b}{z^n} \right\}, 0 \right), \sigma \left(F(z) \exp \left\{ \frac{a}{z^n} \right\}, 0 \right) \right\} = n;$$

and by applying Lemma 3.6, we get $\sigma_2(f, 0) \leq n$. Since $F(z) \not\equiv 0$, by Lemma 3.8, we obtain

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n.$$

Proof of Theorem 2.2. First, we prove that every solution f of (2.2) satisfies $\sigma(f, 0) \geq n$. We assume that $\sigma(f, 0) < n$, and we prove that is failing.

By Lemma 3.4, we have $\sigma(f', 0) = \sigma(f'', 0) = \sigma(f, 0) < n$. From (2.2) we can write

$$A(z) \exp\left\{\frac{a}{z^n}\right\} f' + B(z) \exp\left\{\frac{b}{z^n}\right\} f = F(z) - f'' - A_0(z) f' - B_0(z) f \quad (4.33)$$

By the properties of the order of growth and since $a \neq b$, we have

$$\sigma\left(A(z) \exp\left\{\frac{a}{z^n}\right\} f' + B(z) \exp\left\{\frac{b}{z^n}\right\} f, 0\right) = n$$

and

$$\sigma(F(z) - f'' - A_0(z) f' - B_0(z) f, 0) < n;$$

a contradiction in (4.33). So $\sigma(f, 0) \geq n$. Now, we prove that $\sigma(f, 0) = +\infty$. We suppose to the contrary that $\sigma(f, 0) < +\infty$. Since $\sigma(B_0, 0) = \sigma(A_0, 0) = \alpha < n$ then for any given ε such that $0 < 2\varepsilon < n - \alpha$ and r small enough, we have

$$\max\{|A_0(z)|, |B_0(z)|\} \leq \exp\left\{\frac{1}{r^{\alpha+\varepsilon}}\right\}. \quad (4.34)$$

It is clear that the set E_3 of $\theta = \arg(z) \in [0, 2\pi)$ such that $\delta_a(\theta) = 0, \delta_b(\theta) = 0$ is of linear measure zero. For any fixed $\theta \in [0, 2\pi) \setminus (E_3 \cup E_2)$ there exist two cases:

Case 1. $\delta = \delta_a(\theta) > 0$. We will prove that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume to the contrary that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is unbounded on the ray $\arg(z) = \theta$. Then by Lemma 3.3, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that we have (4.5) and (4.6); and then, we have (4.8). From (2.2), we can write

$$\left|A(z) \exp\left\{\frac{a}{z^n}\right\}\right| \leq \left|\frac{f''}{f'}\right| + A_0(z) + \left|B(z) \exp\left\{\frac{b}{z^n}\right\} + B_0(z)\right| \left|\frac{f}{f'}\right| + \left|\frac{F(z)}{f'}\right|. \quad (4.35)$$

Since $\delta_b(\theta) = \frac{1}{c}\delta < 0$ and $\sigma(B, 0) < n$, by Lemma 3.2, for any $\varepsilon > 0$, we have

$$\left|B(z) \exp\left\{\frac{b}{z^n}\right\}\right| \leq \exp\left\{\frac{(1+\varepsilon)\frac{1}{c}\delta}{r^n}\right\}, \quad r \rightarrow 0. \quad (4.36)$$

Using (4.4), (4.6), (4.8), (4.3), (4.36) and (4.34) into (4.35), we obtain

$$\exp\left\{\frac{(1-\varepsilon)\delta}{r_m^n}\right\} \leq \frac{M_1}{r_m^{2\sigma+3}} \exp\left\{\frac{(1+\varepsilon)\frac{1}{c}\delta}{r_m^n}\right\}, \quad (4.37)$$

as $r \rightarrow 0$, where $M_1 > 0$ is a constant; a contradiction by taking $0 < \varepsilon < 1$: the right side of (4.37) tends to 0 as $m \rightarrow +\infty$ while the left side tends to $+\infty$. So $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$ and we get

$$|f'(z)| \leq \exp\left\{\frac{C_1}{r^{\alpha+\varepsilon}}\right\}, \quad C_1 > 0;$$

and then, as above in the proof of Theorem 2.1, we get

$$|f(z)| \leq \exp \left\{ \frac{C}{r^{\alpha+\varepsilon}} \right\}, \quad C > 0. \quad (4.38)$$

Case 2. $\delta_b(\theta) = \frac{1}{c}\delta > 0$; (in this case $\delta < 0$). We prove that $|z^{\alpha+\varepsilon}| \log^+ |f(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume that $|z^{\alpha+\varepsilon}| \log^+ |f(z)|$ is unbounded on the ray $\arg(z) = \theta$. From (2.2), we can write

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \leq \left| \frac{f''(z)}{f(z)} \right| + \left| A(z) \exp \left\{ \frac{a}{z^n} \right\} + A_0(z) \right| \left| \frac{f'(z)}{f(z)} \right| + B_0(z) + \left| \frac{F(z)}{f(z)} \right|. \quad (4.39)$$

By Lemma 3.2, for any given $\varepsilon > 0$, we have

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \geq \exp \left\{ \frac{(1-\varepsilon)\frac{1}{c}\delta}{r^n} \right\} \quad (4.40)$$

and

$$\left| B(z) \exp \left\{ \frac{b}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1+\varepsilon)\delta}{r^n} \right\}. \quad (4.41)$$

Combining (4.3), (4.19), (4.34), (4.40) and (4.41) with (4.20), we obtain

$$\exp \left\{ \frac{(1-\varepsilon)\frac{1}{c}\delta}{r_m^n} \right\} \leq \frac{M_2}{r^{2\sigma+3}} \exp \left\{ \frac{(1+\varepsilon)\delta}{r_m^n} \right\}, \quad (4.42)$$

as $r \rightarrow 0$, where $M_2 > 0$ is a constant. Also (4.42) leads to a contradiction as $m \rightarrow +\infty$. So $|z^{\alpha+\varepsilon}| \log^+ |f(z)|$ is bounded on the ray $\arg(z) = \theta$ and then, when $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_3 \cup E_2)$, we have

$$|f(z)| \leq \exp \left\{ \frac{C}{r^{\alpha+\varepsilon}} \right\}, \quad C > 0. \quad (4.43)$$

We proved (4.43) on any ray $\arg z = \theta \in [0, 2\pi) \setminus (E_3 \cup E_2)$ as $|z| = r \rightarrow 0$. By Lemma 3.5, we obtain $\sigma(f, 0) \leq \alpha$; which is a contradiction with $\alpha < n$ and $\sigma(f, 0) \geq n$; so we conclude that every solution f of (2.2) is of infinite order. Now, by applying Lemma 3.6 to the equation (2.2), we get $\sigma_2(f, 0) \leq n$. Furthermore, since $F(z) \not\equiv 0$, by Lemma 3.8, we obtain

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n.$$

Proof of Theorem 2.3. We prove the results for the solutions of (2.3) and we can use the same method for (2.4). First, we prove that every solution f of (2.3) satisfies $\sigma(f, 0) \geq n$. We assume that $\sigma(f, 0) < n$, and we prove

that is failing. By Lemma 3.4, we have $\sigma(f', 0) = \sigma(f'', 0) = \sigma(f, 0) < n$. From (2.3) we can write

$$\exp\left\{\frac{-a}{z^n}\right\} f'' + B(z) \exp\left\{\frac{b-a}{z^n}\right\} f = F(z) - P\left(\frac{1}{z}\right) f'. \quad (4.44)$$

By the properties of the order of growth and since $-a \neq b-a$, we have

$$\sigma\left(\exp\left\{\frac{-a}{z^n}\right\} f'' + B(z) \exp\left\{\frac{b-a}{z^n}\right\} f, 0\right) = n$$

and

$$\sigma\left(F(z) - P\left(\frac{1}{z}\right) f', 0\right) < n;$$

a contradiction with (4.44). So $\sigma(f, 0) \geq n$. Now, we prove that $\sigma(f, 0) = +\infty$. We suppose to the contrary that $\sigma(f, 0) < +\infty$. Since $\sigma(F, 0) = \alpha < n$ then for any given ε such that $0 < 2\varepsilon < n - \alpha$ and r small enough, we have

$$|F(z)| \leq \exp\left\{\frac{1}{r^{\alpha+\varepsilon}}\right\}. \quad (4.45)$$

Since $-a \neq b-a$, it is clear that the set E_1 of $\theta = \arg(z) \in [0, 2\pi)$ such that $\delta_{-a}(\theta) = 0, \delta_{b-a}(\theta) = 0$ and $\delta_{-a}(\theta) = \delta_{b-a}(\theta)$ is of linear measure zero. By Lemma 3.1, there exists a set $E_2 \in [0, 2\pi)$ of linear measure zero such that if $\theta \in [0, 2\pi) \setminus E_2$, then there is a constant $r_0(\theta) < R'$ such that for all z satisfying $\arg(z) = \theta$ and $|z| < r_0(\theta)$, we have

$$\left|\frac{f^{(k)}(z)}{f^{(j)}(z)}\right| \leq \frac{1}{r^{2\sigma+3}}, \quad (0 \leq j \leq k \leq 2). \quad (4.46)$$

Set $\delta_1 = \max\{\delta_{-a}(\theta), \delta_{b-a}(\theta)\}$ and $\delta_2 = \min\{\delta_{-a}(\theta), \delta_{b-a}(\theta)\}$. For any fixed $\theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$ there exist three cases:

Case 1. $\delta_1 = \delta_{-a}(\theta) > 0$. By Lemma 3.2, for any given $\varepsilon > 0$, we get

$$\left|\exp\left\{\frac{-a}{z^n}\right\}\right| \geq \exp\left\{\frac{(1-\varepsilon)\delta_1}{r^n}\right\}. \quad (4.47)$$

Now we prove that $|z^{\alpha+\varepsilon} \log^+ |f''(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume to the contrary that $|z^{\alpha+\varepsilon} \log^+ |f''(z)|$ is unbounded on the ray $\arg(z) = \theta$ and we prove that this leads to a contradiction. Then by Lemma 3.3, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f''(z_m)| \rightarrow +\infty \quad (4.48)$$

and

$$\left|\frac{f^{(j)}(z_m)}{f''(z_m)}\right| \leq M_1, \quad (M_1 > 0) \quad (j = 0, 1), \quad (4.49)$$

as $m \rightarrow +\infty$. From (4.48) for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f''(z_m)| > c;$$

then

$$|f''(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.50)$$

From (4.45) and (4.50), we obtain

$$\left| \frac{F(z_m)}{f''(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.51)$$

From (2.3), we can write

$$\left| \exp \left\{ \frac{-a}{z^n} \right\} \right| \leq \left| P \left(\frac{1}{z} \right) \right| \left| \frac{f'(z)}{f''(z)} \right| + \left| B(z) \exp \left\{ \frac{b-a}{z^n} \right\} \right| \left| \frac{f(z)}{f''(z)} \right| + \left| \frac{F(z)}{f''(z)} \right|. \quad (4.52)$$

Since $\delta_{b-a}(\theta) = \delta_2 < \delta_1$ and $\sigma(B, 0) < n$, for $0 < 2\varepsilon < \min \left\{ 1, 1 - \frac{\delta_2}{\delta_1} \right\}$, we have

$$\left| B(z) \exp \left\{ \frac{b-a}{z^n} \right\} \right| \leq \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r^n} \right\}, \quad r \rightarrow 0. \quad (4.53)$$

By Lemma 3.9, there exists $\lambda > 0$ such that for r small enough, we have

$$\left| P \left(\frac{1}{z} \right) \right| \leq \frac{\lambda}{r_m^d}, \quad d = \deg P. \quad (4.54)$$

Using (4.47), (4.49), (4.51), (4.53) and (4.54) into (4.52), we obtain

$$\exp \left\{ \frac{(1-\varepsilon)\delta_1}{r_m^n} \right\} \leq M_1 \frac{\lambda}{r_m^d} \exp \left\{ \frac{(1-2\varepsilon)\delta_1}{r_m^n} \right\},$$

as $r \rightarrow 0$; and then

$$r_m^d \exp \left\{ \frac{\varepsilon\delta_1}{r_m^n} \right\} \leq M_1 \lambda. \quad (4.55)$$

A contradiction in (4.55) as $m \rightarrow +\infty$. So $|z^{\alpha+\varepsilon}| \log^+ |f''(z)|$ is bounded on the ray $\arg(z) = \theta$ and we get

$$|f''(z)| \leq \exp \left\{ \frac{C_1}{r^{\alpha+\varepsilon}} \right\}, \quad C_1 > 0. \quad (4.56)$$

By two-fold iterated integration, along the line segment $[z_0, z]$, where $\arg z_0 = \arg z = \theta$ and $0 < |z| < |z_0|$, we obtain

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + \int_{z_0}^z \int_{z_0}^w f''(u) \, dudw; \quad (4.57)$$

and then

$$|f(z)| \leq |f(z_0)| + |f'(z_0)| |z - z_0| + \int_{z_0}^z \int_{z_0}^w |f''(u)| \, dudw. \quad (4.58)$$

From (4.56) and (4.58), we get

$$|f(z)| \leq |f(z_0)| + |f'(z_0)| |z_0| + \frac{|z_0|^2}{2} \exp \left\{ \frac{C_1}{r^{\alpha+\varepsilon}} \right\}, \quad C_1 > 0. \quad (4.59)$$

By (4.59), as $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we obtain

$$|f(z)| \leq \exp \left\{ \frac{C'_1}{r^{\alpha+\varepsilon}} \right\}, \quad C'_1 > 0. \quad (4.60)$$

Case 2. $\delta_1 = \delta_{b-a}(\theta) > 0$. By Lemma 3.2, for any given $\varepsilon > 0$, we have

$$\left| B(z) \exp \left\{ \frac{b-a}{z^n} \right\} \right| \geq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r^n} \right\}. \quad (4.61)$$

Now we prove that $|z^{\alpha+\varepsilon} \log^+ |f(z)||$ is bounded on the ray $\arg(z) = \theta$. We assume that $|z^{\alpha+\varepsilon} \log^+ |f(z)||$ is unbounded on the ray $\arg(z) = \theta$; then, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f(z_m)| \rightarrow +\infty. \quad (4.62)$$

which implies that for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f(z_m)| > c;$$

and then

$$|f(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.63)$$

From (4.45) and (4.63), we get

$$\left| \frac{F(z_m)}{f(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.64)$$

From (2.3), we can write

$$\left| B(z) \exp \left\{ \frac{b-a}{z^n} \right\} \right| \leq \left| \exp \left\{ \frac{-a}{z^n} \right\} \right| \left| \frac{f''(z)}{f(z)} \right| + \left| P \left(\frac{1}{z} \right) \right| \left| \frac{f'(z)}{f(z)} \right| + \left| \frac{F(z)}{f(z)} \right|. \quad (4.65)$$

Since $\delta_{-a}(\theta) = \delta_2 < \delta_1$, for $0 < 2\varepsilon < \min\left\{1, 1 - \frac{\delta_2}{\delta_1}\right\}$, we have

$$\left| \exp\left\{\frac{-a}{z^n}\right\} \right| \leq \exp\left\{\frac{(1-2\varepsilon)\delta_1}{r^n}\right\}, \quad r \rightarrow 0. \quad (4.66)$$

Combining (4.61), (4.46), (4.64) and (4.66) with (4.65), we obtain

$$\exp\left\{\frac{(1-\varepsilon)\delta_1}{r_m^n}\right\} \leq \frac{M_2}{r^{d+2\sigma+3}} \exp\left\{\frac{(1-2\varepsilon)\delta_1}{r_m^n}\right\},$$

as $r \rightarrow 0$, where $M_2 > 0$ is a constant, and then

$$r^{d+2\sigma+3} \exp\left\{\frac{\varepsilon\delta_1}{r_m^n}\right\} \leq M_2. \quad (4.67)$$

(4.67) leads to a contradiction as $m \rightarrow +\infty$. So $|z^{\alpha+\varepsilon} \log^+ |f(z)|$ is bounded on the ray $\arg(z) = \theta$ and we get

$$|f(z)| \leq \exp\left\{\frac{C_2}{r^{\alpha+\varepsilon}}\right\}, \quad C_2 > 0,$$

and then, when $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we have

$$|f(z)| \leq \exp\left\{\frac{C'_2}{r^{\alpha+\varepsilon}}\right\}, \quad C'_2 > 0. \quad (4.68)$$

Case 3. $\delta_1 < 0$. From (2.3), we can write

$$\left| P\left(\frac{1}{z}\right) \right| \leq \left| \exp\left\{\frac{-a}{z^n}\right\} \right| \left| \frac{f''(z)}{f'(z)} \right| + \left| B(z) \exp\left\{\frac{b-a}{z^n}\right\} \right| \left| \frac{f(z)}{f'(z)} \right| + \left| \frac{F(z)}{f'(z)} \right|. \quad (4.69)$$

By Lemma 3.2, for any given $\varepsilon > 0$, we have

$$\left| B(z) \exp\left\{\frac{b-a}{z^n}\right\} \right| \leq \exp\left\{\frac{(1-\varepsilon)\delta_1}{r^n}\right\} \quad (4.70)$$

and

$$\left| \exp\left\{\frac{-a}{z^n}\right\} \right| \leq \exp\left\{\frac{(1-\varepsilon)\delta_1}{r^n}\right\}. \quad (4.71)$$

By Lemma 3.9, there exists $\lambda' > 0$ such that for r small enough, we have

$$\frac{\lambda'}{r_m^d} \leq \left| P\left(\frac{1}{z}\right) \right| \quad (4.72)$$

Now we prove that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$. We assume that $|z^{\alpha+\varepsilon} \log^+ |f'(z)|$ is unbounded on the ray $\arg(z) = \theta$; then by

Lemma 3.3, there is a sequence of points $z_m = r_m e^{i\theta}$ ($m \geq 1$), $r_m \rightarrow 0$, such that

$$r_m^{\alpha+\varepsilon} \log^+ |f'(z_m)| \rightarrow +\infty, \quad (4.73)$$

and

$$\left| \frac{f(z_m)}{f'(z_m)} \right| \leq M_2, \quad (M_2 > 0). \quad (4.74)$$

as $m \rightarrow +\infty$. From (4.73), for any $c > 1$ we have

$$r_m^{\alpha+\varepsilon} \log^+ |f'(z_m)| > c;$$

and then

$$|f'(z_m)| > \exp \left\{ \frac{2}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.75)$$

From (4.45) and (4.75), we obtain

$$\left| \frac{F(z_m)}{f'(z_m)} \right| < \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\}, \quad m \rightarrow +\infty. \quad (4.76)$$

By combining (4.46), (4.70), (4.71), (4.72), (4.74) and (4.76) with (4.69), we obtain

$$\frac{\lambda'}{r_m^d} \leq \exp \left\{ \frac{(1-\varepsilon)\delta_1}{r_m^n} \right\} \left(\frac{1}{r_m^{2\sigma+3}} + M_2 \right) + \exp \left\{ \frac{-1}{r_m^{\alpha+\varepsilon}} \right\}. \quad (4.77)$$

Since the right side of (4.77) tends to zero as $m \rightarrow +\infty$, a contradiction follows and then $|z^{\alpha+\varepsilon}| \log^+ |f'(z)|$ is bounded on the ray $\arg(z) = \theta$. As above, as $r \rightarrow 0$ with $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$, we have

$$|f(z)| \leq \exp \left\{ \frac{C_3}{r^{\alpha+\varepsilon}} \right\}, \quad C_3 > 0. \quad (4.78)$$

In all cases we proved

$$|f(z)| \leq \exp \left\{ \frac{C}{r^{\alpha+\varepsilon}} \right\}, \quad C > 0$$

on any ray $\arg z = \theta \in [0, 2\pi) \setminus (E_1 \cup E_2)$ as $|z| = r \rightarrow 0$. By Lemma 3.5, we obtain $\sigma(f, 0) \leq \alpha$; which is a contradiction with $\alpha < n$ and $\sigma(f, 0) \geq n$; so we conclude that every solution f of (2.3) is of infinite order. Now, the maximum of the order of growth near 0 of the three terms:

$$P \left(\frac{1}{z} \right) \exp \left\{ \frac{a}{z^n} \right\}, B(z) \exp \left\{ \frac{b}{z^n} \right\}, F(z) \exp \left\{ \frac{a}{z^n} \right\};$$

is equal to n ; and by applying Lemma 3.6, we get $\sigma_2(f, 0) \leq n$. Since $F(z) \not\equiv 0$, by Lemma 3.8, we obtain

$$\bar{\lambda}(f, 0) = \lambda(f, 0) = \sigma(f, 0) = +\infty, \quad \bar{\lambda}_2(f, 0) = \lambda_2(f, 0) = \sigma_2(f, 0) \leq n$$

5 Open Problem

In this work, the following questions remain open:

- 1) How about the case when $\sigma(F, 0) > n$?
- 2) How about the case when the coefficients are meromorphic in $D(0, R)$?
- 3) Can we generalize these results to the higher order linear differential equations?

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