

ON THE ITERATED EXPONENT OF CONVERGENCE OF SOLUTIONS OF LINEAR DIFFERENTIAL EQUATIONS

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ABSTRACT. In this paper, we investigate the relationship between solutions and their derivatives of the differential equation $f^{(k)} + A_{k-1}f^{(k-1)} + \dots + A_0f = 0$ for $k \geq 2$ and small functions, where A_j ($j = 0, 1, \dots, k-1$) are meromorphic functions of finite iterated p -order.

1. INTRODUCTION AND MAIN RESULTS

In this paper, a meromorphic function will mean meromorphic in the whole complex plane. We shall use the standard notations in Nevanlinna value distribution of meromorphic functions [9, 11] such as $T(r, f)$, $N(r, f)$, $m(r, f)$. For the definition of the iterated order of a meromorphic function, we use the same definition as in [10], [2, p. 317], [9, p. 129]. For all $r \in \mathbb{R}$, we define $\exp_1 r := e^r$ and $\exp_{p+1} r := \exp(\exp_p r)$, $p \in \mathbf{N}$. We also define for all r sufficiently large $\log_1 r := \log r$ and $\log_{p+1} r := \log(\log_p r)$, $p \in \mathbf{N}$. Moreover, we denote by $\exp_0 r := r$, $\log_0 r := r$, $\log_{-1} r := \exp_1 r$ and $\exp_{-1} r := \log_1 r$.

Definition 1.1: ([10], [11]) Let f be a meromorphic function. The iterated p -order $\rho_p(f)$ of f is defined by

$$(1.1) \quad \rho_p(f) = \overline{\lim}_{r \rightarrow +\infty} \frac{\log_p T(r, f)}{\log r} \quad (p \geq 1 \text{ is an integer}),$$

For $p = 1$, this notation is called order, and for $p = 2$ hyper-order.

Definition 1.2: (see [10]) The finiteness degree of the order of a meromorphic function f is defined by

$$(1.2) \quad i(f) = \begin{cases} 0 & \text{for } f \text{ rational,} \\ \min \{n \in \mathbf{N} : \rho_j(f) < +\infty\} & \text{for } f \text{ transcendental for which same} \\ \infty & \text{for } f \text{ with } \rho_n(f) = +\infty \text{ for all } n \in \mathbf{N}. \end{cases}$$

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Definition 1.3: (see [10]) Let f be a meromorphic function. The iterated convergence exponent of the sequence of zeros of $f(z)$ is defined by

$$(1.3) \quad \lambda_p(f) = \overline{\lim}_{r \rightarrow +\infty} \frac{\log_p N\left(r, \frac{1}{f}\right)}{\log r}; \quad p \geq 1 \text{ is an integer,}$$

where $N\left(r, \frac{1}{f}\right)$ is the counting function of zeros of $f(z)$ in $\{|z| < r\}$. Similarly the iterated convergence exponent of the sequence of distinct zeros of $f(z)$ is defined by

$$(1.3) \quad \bar{\lambda}_p(f) = \overline{\lim}_{r \rightarrow +\infty} \frac{\log_p \bar{N}\left(r, \frac{1}{f}\right)}{\log r}; \quad p \geq 1 \text{ is an integer,}$$

where $\bar{N}\left(r, \frac{1}{f}\right)$ is the counting function of distinct zeros of $f(z)$ in $\{|z| < r\}$.

Definition 1.5 [10] The growth index of the iterated convergence exponent of the sequence of zero points of a meromorphic function f with iterated order is defined by

$$i_\lambda(f) = \begin{cases} 0 & \text{if } n\left(r, \frac{1}{f}\right) = O(\log r), \\ \min\{n \in \mathbb{N} : \lambda_n(f) < \infty\} & \text{if } \lambda_n(f) < \infty \text{ for some } n \in \mathbb{N}, \\ \infty & \text{if } \lambda_n(f) = \infty \text{ for all } n \in \mathbb{N}. \end{cases}$$

Similarly, we can define the growth index $i_{\bar{\lambda}}(f)$ of $\bar{\lambda}_p(f)$.

For $k \geq 2$, we consider the linear differential equation

$$(1.5) \quad f^{(k)} + A(z)f = 0,$$

where $A(z)$ is a transcendental meromorphic function of finite iterated order $\rho_p(A) = \rho > 0$. In [14], Wang and Lü have investigated the fixed points and hyper-order of solutions of second order linear differential equations with meromorphic coefficients and their derivatives. They have obtained the following result:

Theorem A [14] *Suppose that $A(z)$ is a transcendental meromorphic function satisfying $\delta(\infty, A) = \frac{\lim_{r \rightarrow +\infty} m(r, A)}{T(r, A)} = \delta > 0$, $\rho(A) = \rho < +\infty$. Then every meromorphic solution $f(z) \not\equiv 0$ of the equation*

$$(1.6) \quad f'' + A(z)f = 0$$

satisfies that f, f' and f'' have infinitely many fixed points and

$$(1.7) \quad \bar{\tau}(f) = \bar{\tau}(f') = \bar{\tau}(f'') = \rho(f) = +\infty,$$

$$(1.8) \quad \bar{\tau}_2(f) = \bar{\tau}_2(f') = \bar{\tau}_2(f'') = \rho_2(f) = \rho.$$

Theorem A has been generalized to higher order differential equations by Liu and Zhang as follows (see [12]):

Theorem B [12] *Suppose that $k \geq 2$ and $A(z)$ is a transcendental meromorphic function satisfying $\delta(\infty, A) = \delta > 0$, $\rho(A) = \rho < +\infty$. Then every meromorphic solution $f(z) \not\equiv 0$ of (1.4), satisfies that f and $f', f'', \dots, f^{(k)}$ all have infinitely many fixed points and*

$$(1.9) \quad \bar{\tau}(f) = \bar{\tau}(f') = \bar{\tau}(f'') = \dots = \bar{\tau}(f^{(k)}) = \rho(f) = +\infty,$$

$$(1.10) \quad \bar{\tau}_2(f) = \bar{\tau}_2(f') = \bar{\tau}_2(f'') = \dots = \bar{\tau}_2(f^{(k)}) = \rho_2(f) = \rho.$$

Theorem A and B have been generalized by B. Belaïdi for iterated p -order (see [1]):

Theorem C [1] *Let $k \geq 2$ and $A(z)$ be transcendental meromorphic function of finite iterated order $\rho_p(A) = \rho > 0$ such that $\delta(\infty, A) = \delta > 0$. Suppose, moreover, that either:*

- (i) *all poles of f are of uniformly multiplicity or that*
- (ii) *$\delta(\infty, f) > 0$.*

If $\varphi \not\equiv 0$ is a meromorphic function with finite iterated p -order $\rho_p(\varphi) < +\infty$, then every meromorphic solution $f(z) \not\equiv 0$ of (1.5), satisfies

$$(1.11) \quad \bar{\lambda}_p(f - \varphi) = \bar{\lambda}_p(f' - \varphi) = \dots = \bar{\lambda}_p(f^{(k)} - \varphi) = \rho_p(f) = +\infty,$$

and

$$(1.12) \quad \bar{\lambda}_{p+1}(f - \varphi) = \bar{\lambda}_{p+1}(f' - \varphi) = \dots = \bar{\lambda}_{p+1}(f^{(k)} - \varphi) = \rho_{p+1}(f) = \rho.$$

For $k \geq 2$, we consider the linear differential equation

$$(1.13) \quad f^{(k)} + A_{k-1}f^{(k-1)} + \dots + A_0f = 0, k \geq 2,$$

Recently Bouabdelli and Belaïdi [3] investigate the relationship between small functions and derivative of solutions of equation (1.13) and obtain some theorems which extended the previous results given by Xu, Tu and Zheng (see [15]).

Theorem D [3] *Let $k \geq 2$ and $(A_j)_{j=0,1,2,\dots,k-1}$ be entire functions of finite iterated order with $i(A_0) = p$ ($0 < p < \infty$) and satisfy one of the following conditions:*

- (i) $\max\{\rho_p(A_j), (j = 1, \dots, k-1)\} < \rho_p(A_0) = \rho < +\infty$,
 - (ii) $\max\{\rho_p(A_j), (j = 1, \dots, k-1)\} \leq \rho_p(A_0) = \rho$ ($0 < \rho < \infty$) and $\max\{\sigma_p(A_j), \rho_p(A_j) = \rho_p(A_0)\} < \sigma_p(A_0) = \sigma$, ($0 < \sigma < \infty$),
- then for every solution $f \not\equiv 0$ of (1.13) and for any entire function $\varphi \not\equiv 0$ satisfying $\rho_{p+1}(\varphi) < \rho$, we have*

$$\bar{\lambda}_{p+1}(f^{(i)} - \varphi) = \bar{\lambda}_{p+1}(f^{(i)} - \varphi) = \rho_{p+1}(f) = \rho, i \in \mathbb{N}.$$

Theorem E [3] *Let $k \geq 2$ and $(A_j)_{j=0,1,2,\dots,k-1}$ be meromorphic functions of finite iterated order with $i(A_0) = p$ ($0 < p < \infty$) satisfying*

$\max\{\rho_p(A_j), (j = 1, \dots, k-1)\} < \rho_p(A_0) = \rho < +\infty$ and $\delta(\infty, A_0) > 0$. Then for every meromorphic solution $f \not\equiv 0$ of (1.13) whose poles are of uniformly bounded multiplicity and for any meromorphic function $\varphi \not\equiv 0$ satisfying $\rho_{p+1}(\varphi) < \rho$, we have

$$\bar{\lambda}_{p+1}(f^{(i)} - \varphi) = \bar{\lambda}_{p+1}(f^{(i)} - \varphi) = \rho_{p+1}(f) = \rho, i \in \mathbb{N}.$$

In all previous theorems we note that, the conditions on the coefficients gives us that any solution of the equation (1.13) is of infinite p -order and the same $(p + 1)$ -order. And there are several papers where the authors show that on certain conditions all solutions of the equation of infinite p -order and the same $(p + 1)$ -order (see [2], [6], [7], [12] ...). The question that arises is: If any solution of the equation is of infinite p -order and the same $(p + 1)$ -order, is that we have the same results?.

In this paper we give an answer of above question and we prove the following theorems:

Theorem 1.1 *Let $k \geq 2$ and $(A_j)_{j=0,1,2,\dots,k-1}$ be meromorphic functions of finite p -order. Suppose that all solution of the equation (1.13) of infinite p -order and $\rho_{p+1}(f) = \rho$. If $\varphi \neq 0$ is a meromorphic function with $i(\varphi) < p+1$ or $\rho_{p+1}(\varphi) < \rho$, then every meromorphic solution $f \neq 0$ of (1.13) satisfies*

$$(1.14) \quad i_{\lambda} \left(f^{(i)} - \varphi \right) = i_{\lambda} \left(f^{(i)} - \varphi \right) = i(f) = p + 1, \quad i \in \mathbb{N}$$

and

$$(1.15) \quad \bar{\lambda}_{p+1} \left(f^{(i)} - \varphi \right) = \bar{\lambda}_{p+1} \left(f^{(i)} - \varphi \right) = \rho_{p+1}(f) = \rho, \quad i \in \mathbb{N}.$$

Theorem 1.2 *Let $k \geq 2$ and $(A_j)_{j=0,1,2,\dots,k-1}$ be meromorphic functions of finite p -order. Suppose that all solution of the equation (1.13) of infinite p -order. If $\varphi \neq 0$ is an meromorphic function with $\rho_p(\varphi) < +\infty$, then every meromorphic solution $f \neq 0$ of (1.13) satisfies*

$$(1.16) \quad \bar{\lambda}_p \left(f^{(i)} - \varphi \right) = \bar{\lambda}_p \left(f^{(i)} - \varphi \right) = \rho_p(f) = \infty, \quad i \in \mathbb{N}.$$

Remark 1.2 The proof of Theorems 1.1, 1.2 are quite different from that in the proof of Theorem D and E (see [3]) we give a simple proof of theorems in the paper. The main ingredient in the proof is Lemma 2.5.

Corollary 1.1 *Under the assumptions of Theorem 1.1, if $\varphi(z) = z$, then for every meromorphic solution f of (1.13), we have*

$$(1.17) \quad i_{\tau} \left(f^{(i)} \right) = i_{\tau} \left(f^{(i)} \right) = i(f) = p + 1, \quad i \in \mathbb{N}$$

and

$$(1.18) \quad \bar{\tau}_{p+1} \left(f^{(i)} \right) = \bar{\tau}_{p+1} \left(f^{(i)} \right) = \rho_{p+1}(f) = \rho_p(A_0) = \rho, \quad i \in \mathbb{N}.$$

Corollary 1.2 *Suppose that $k \geq 2$ and $A(z)$ is a transcendental meromorphic function such that $0 < \rho_p(A) = \rho < +\infty$. If $\varphi \neq 0$ is meromorphic function with $i(\varphi) < p + 1$ or $\rho_{p+1}(\varphi) < \rho$, then every solution $f \neq 0$ of (1.5) satisfies (1.14) and (1.15).*

Corollary 1.3 *Let $k \geq 2$ and $(A_j)_{j=0,1,2,\dots,k-1}$ be entire functions of finite iterated p -order such that $i(A_0) = p; 0 < p < \infty$. Suppose that $\max\{i(A_j), (j = 1, \dots, k-1)\} < i(A_0)$ or $\max\{\rho_p(A_j), (j = 1, \dots, k-1)\} < \rho_p(A_0) < +\infty$. If $\varphi \not\equiv 0$ is an entire function with $i(\varphi) < p+1$ or $\rho_{p+1}(\varphi) < \rho_p(A_0)$, then every solution $f \not\equiv 0$ of (1.13) satisfies (1.14) and (1.15).*

For $p = 1$ in Theorem 1.1 we get the following corollary (see [7])

Corollary 1.4 [7] *Let $k \geq 2$ and A_j ($j = 0, 1, \dots, k-1$) be meromorphic functions of finite order such that all solution of equation (1.13) satisfy $\rho(f) = +\infty$ and $\rho_2(f) = \rho$. Then if $\varphi \not\equiv 0$ is an meromorphic function with $\rho_2(\varphi) < \rho$, then every solution $f \not\equiv 0$ of (1.13) satisfies*

$$(1.19) \quad \bar{\lambda}(f^{(i)} - \varphi) = \lambda(f^{(i)} - \varphi) = \rho(f) = +\infty, \quad i \in \mathbb{N}$$

and

$$(1.20) \quad \bar{\lambda}_2(f^{(i)} - \varphi) = \lambda_2(f^{(i)} - \varphi) = \rho_2(f) = \rho, \quad i \in \mathbb{N}.$$

Remark 1.3: Theorem 1.1 is the improvement of theorems A, B, C and D and Theorem 1.2 is the improvement of theorem E.

2. AUXILIARY LEMMAS

To prove our main results, we need the following lemmas.

Lemma 2.1 [5] *Suppose that $A_0, A_1, \dots, A_{k-1}, F (\not\equiv 0)$ are meromorphic functions and let f be a meromorphic solution of the equation*

$$(2.1) \quad f^{(k)} + A_{k-1}f^{(k-1)} + \dots + A_1f' + A_0f = F,$$

such that $i(f) = \rho + 1$ ($0 < p < \infty$). If either

$$\max\{i(F), i(A_j) \quad j = 0, 1, \dots, k-1\} < p+1$$

or

$$\max\{\rho_{p+1}(F), \rho_{p+1}(A_j) \quad j = 0, 1, \dots, k-1\} < \rho_{p+1}(f),$$

then we have $i_{\bar{\lambda}}(f) = i_{\lambda}(f) = i(f) = p+1$ and $\bar{\lambda}_{p+1}(f) = \lambda_{p+1}(f) = \rho_{p+1}(f)$.

Lemma 2.2 (see Remark 1.3 of [10]). *If f is a meromorphic function with $i(f) = p$, then $\rho_p(f') = \rho_p(f)$.*

Lemma 2.3 [10] *Let $k \geq 2$ and A_j ($j = 0, 1, \dots, k-1$) be entire functions of finite iterated p -order such that $i(A_0) = p, (0 < p < \infty)$.*

Suppose that $\max\{i(A_j), (j = 1, \dots, k-1)\} < i(A_0)$ or

$\max\{\rho_p(A_j), (j = 1, \dots, k-1)\} < \rho_p(A_0) < +\infty$, then every solution $f \not\equiv 0$ of (1.13) satisfies $i(f) = p+1$ and $\rho_{p+1}(f) = \rho_p(A_0)$.

Let A_j ($j = 0, 1, \dots, k-1$) be a functions. We define the following sequence of functions:

$$(2.2) \quad \begin{cases} A_j^0 = A_j, & j = 0, 1, \dots, k-1 \\ A_{k-1}^i = A_{k-1}^{i-1} - \frac{(A_0^{i-1})'}{A_0^{i-1}}, & i \in \mathbb{N} \\ A_j^i = A_j^{i-1} + A_{j+1}^{i-1} \frac{(\Psi_{j+1}^{i-1})'}{\Psi_{j+1}^{i-1}}, & j = 0, 1, \dots, k-2, i \in \mathbb{N}, \end{cases}$$

$$\text{where } \Psi_{j+1}^{i-1} = \frac{A_{j+1}^{i-1}}{A_0^{i-1}}.$$

Remark 2.1: In the case where one of functions A_j^i ($j = 0, 1, \dots, k-1$) is equal to zero then $A_j^{i+1} = A_{j-1}^i$ ($j = 0, 1, \dots, k-1$).

Lemma 2.4 Suppose that f is a solution of (1.13). Then $g_i = f^{(i)}$ is a solution of the equation

$$(2.3) \quad g_i^{(k)} + A_{k-1}^i g_i^{(k-1)} + \dots + A_0^i g_i = 0,$$

where A_j^i ($j = 0, 1, \dots, k-1$) are given by (2.2).

Proof: Assume that f is a solution of equation (1.13) and let $g_i = f^{(i)}$. We prove that g_i is an entire solution of the equation (2.3). Our proof is by induction: For $i = 1$, differentiating both sides of (1.13), we obtain

$$(2.4) \quad f^{(k+1)} + A_{k-1} f^{(k)} + (A'_{k-1} + A_{k-2}) f^{(k-1)} + \dots + (A'_1 + A_0) f' + A'_0 f = 0,$$

and replacing f by

$$f = -\frac{(f^{(k)} + A_{k-1} f^{(k-1)} + \dots + A_1 f')}{A_0},$$

we get

$$\begin{aligned} f^{(k+1)} + \left(A_{k-1} - \frac{A'_0}{A_0} \right) f^{(k)} + \left(A'_{k-1} + A_{k-2} - A_{k-1} \frac{A'_0}{A_0} \right) f^{(k-1)} \dots \\ + \left(A'_1 + A_0 - A_1 \frac{A'_0}{A_0} \right) f' = 0. \end{aligned}$$

That is

$$g_1^{(k)} + A_{k-1}^1 g_1^{(k-1)} + A_{k-2}^1 g_1^{(k-2)} \dots + A_0^1 g_1 = 0.$$

Suppose that the assertion is true for the values which are strictly smaller than a certain i . We suppose g_{i-1} is a solution of the equation

$$(2.5) \quad g_{i-1}^{(k)} + A_{k-1}^{i-1} g_{i-1}^{(k-1)} + A_{k-2}^{i-1} g_{i-1}^{(k-2)} \dots + A_0^{i-1} g_{i-1} = 0.$$

Differentiating both sides of (2.5), we can write

$$(2.6) \quad \begin{aligned} g_{i-1}^{(k+1)} + A_{k-1}^{i-1} g_{i-1}^{(k)} + \left((A_{k-1}^{i-1})' + A_{k-2} \right) g_{i-1}^{(k-1)} + \dots \\ + \left((A_1^{i-1})' + A_0^{i-1} \right) g_{i-1}' + A_0' g_{i-1} = 0. \end{aligned}$$

In (2.6), replacing g_{i-1} by

$$g_{i-1} = -\frac{(g_{i-1}^{(k)} + A_{k-1}^{i-1}g_{i-1}^{(k-1)} + A_{k-2}^{i-1}g_{i-1}^{(k-2)} \dots + A(g_{i-1})')}{A_0^{i-1}},$$

yields

$$(2.7) \quad g_{i-1}^{(k+1)} + \left(A_{k-1}^{i-1} - \frac{(A_0^{i-1})'}{A_0^{i-1}} \right) g_{i-1}^{(k)} + \left((A_{k-1}^{i-1})' + A_{k-2} - A_{k-1}^{i-1} \frac{(A_0^{i-1})'}{A_0^{i-1}} \right) g_{i-1}^{(k-1)} \dots + \\ + \left((A_1^{i-1})' + A_0^{i-1} - A_1^{i-1} \frac{(A_0^{i-1})'}{A_0^{i-1}} \right) g_{i-1}' = 0.$$

That is

$$g_i^{(k)} + A_{k-1}^i g_i^{(k-1)} + A_{k-2}^i g_i^{(k-2)} \dots + A_0^i g_i = 0.$$

Lemma 2.4 is thus proved.

Lemma 2.5 *Let A_j ($j = 0, 1, \dots, k-1$) be meromorphic functions of finite order such that all solution of equation (1.13) has infinit p -order and $\rho_{p+1}(f) = \rho$. And let A_j^i , ($j = 0, 1, \dots, k-1$) be defined as in (2.2). Then all nontrivial meromorphic solution g of the equation*

$$(2.8) \quad g^{(k)} + A_{k-1}^i g^{(k-1)} + \dots + A_0^i g = 0, \quad k \geq 2$$

satisfies: $\rho_p(g) = +\infty$ and $\rho_{p+1}(g) = \rho$.

Proof: Let $\{f_1, f_2, \dots, f_k\}$ be a fundamental system of solutions of (1.13). We show that $\{f_1^{(i)}, f_2^{(i)}, \dots, f_k^{(i)}\}$ is a fundamental system of solutions of (2.8). By Lemma 2.4, it follows that $f_1^{(i)}, f_2^{(i)}, \dots, f_k^{(i)}$ is solutions of (2.8). Let $\alpha_1, \alpha_2, \dots, \alpha_k$ be constants such that

$$\alpha_1 f_1^{(i)} + \alpha_2 f_2^{(i)} + \dots + \alpha_k f_k^{(i)} = 0.$$

Then, we have

$$\alpha_1 f_1 + \alpha_2 f_2 + \dots + \alpha_k f_k = P(z),$$

where $P(z)$ is a polynomial of degree less than i . Since $\alpha_1 f_1 + \alpha_2 f_2 + \dots + \alpha_k f_k$ is a solution of (1.13), then P is a solution of (1.13), and by the conditions of the Lemma 2.5, we conclude that P is an infinite solution of (1.13); this leads to a contradiction. Therefore, P is a trivial solution. We deduce that $\alpha_1 f_1 + \alpha_2 f_2 + \dots + \alpha_k f_k = 0$. Using the fact that $\{f_1, f_2, \dots, f_k\}$ is a fundamental solution of (1.13), we get $\alpha_1 = \alpha_2 = \dots = \alpha_k = 0$. Now, let g be a non trivial solution of (2.8). Then, using the fact that $\{f_1^{(i)}, f_2^{(i)}, \dots, f_k^{(i)}\}$ is a fundamental solution of (2.8), we claim that there exist constants $\alpha_1, \alpha_2, \dots, \alpha_k$ not all equal to zero, such that $g = \alpha_1 f_1^{(i)} + \alpha_2 f_2^{(i)} + \dots + \alpha_k f_k^{(i)}$. Let $h = \alpha_1 f_1 + \alpha_2 f_2 + \dots + \alpha_k f_k$, h be a solution of (1.13) and $h^{(i)} = g$. Hence, by Lemma 2.2, we have $\rho_{p+1}(h) = \rho_{p+1}(g)$, and by the conditions of the Lemma 2.5, we have $\rho_p(h) = \rho_p(g) = +\infty$ and $\rho_{p+1}(h) = \rho_{p+1}(g) = \rho$.

3. Proof of Theorems and corollary 1.3

Firstly we proof the theorem 1.1

Proof of Theorem 1.1

Assume that f is a solution of equation (1.13). By the conditions of theorem 1.1, we can write $i(f) = p + 1$, $\rho_{p+1}(f) = \rho$. Taking $g_i = f^{(i)}$, then, using Lemma 2.2, we have $i(g_i) = p + 1$, $\rho_{p+1}(g_i) = \rho$. Now, let $w(z) = g_i(z) - \varphi(z)$, where φ is a meromorphic function with $\rho_{p+1}(\varphi) < \rho_p(A_0)$.

Then $i(w) = i(g_i) = p + 1$, and $\rho_{p+1}(w) = \rho_{p+1}(g_i) = \rho_{p+1}(f) = \rho(A_0)$.

In order to prove $i_{\bar{\lambda}}(g_i - \varphi) = i_{\lambda}(g_i - \varphi) = p+1$ and $\bar{\lambda}_{p+1}(g_i - \varphi) = \lambda_{p+1}(g_i - \varphi) = \rho(A_0)$, we need to prove only $i_{\bar{\lambda}}(w) = i_{\lambda}(w) = p + 1$ and $\bar{\lambda}_{p+1}(w) = \lambda_{p+1}(w) = \rho(A_0)$. Using the fact that $g_i = w + \varphi$, and by Lemma 2.4 we get

$$(3.1) \quad w^{(k)} + A_{k-1}^i w^{(k-1)} + \dots + A_0^i w = - \left(\varphi^{(k)} + A_{k-1}^i \varphi^{(k-1)} + \dots + A_0^i \varphi \right) = F.$$

By $\rho_p(A_j^i) < \infty$, $\rho_{p+1}(\varphi) < \rho$ and Lemma 2.5, we get $F \not\equiv 0$ and $\rho_{p+1}(F) < \infty$. By Lemma 2.1 $i_{\bar{\lambda}}(w) = i_{\lambda}(w) = p + 1$ and $\bar{\lambda}_{p+1}(w) = \lambda_{p+1}(w) = \rho_{p+1}(w) = \rho(A_0)$. the proof of theorem 1.1 is complete.

Proof of Theorem 1.2

By the same reasoning as before we can prove Theorem 1.2.

Proof of corollary 1.3

By Lemma 2.3 we get $i(f) = p + 1$ and $\rho_{p+1}(f) = \rho_p(A_0)$ applying theorem 1.2 we can easily get the conclusions of corollary 1.3

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