

# ON THE GROWTH OF SOLUTIONS TO NON-HOMOGENOUS LINEAR DIFFERENTIAL EQUATIONS WITH ENTIRE COEFFICIENTS HAVING THE SAME ORDER \*

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**Abstract.** In this paper, we investigate the order of solutions to the non-homogeneous linear differential equation

$$f^{(k)} + B_{k-1} f^{(k-1)} + \cdots + B_l f^{(l)} + \cdots + B_1 f' + B_0 f = F,$$

where  $k \geq 2$ ,  $B_j(z)$  ( $j = 0, 1, \dots, k-1$ ) and  $F(z)$  are entire functions of finite order.

**Keywords:** Differential equation, characteristic function, meromorphic function, complex number.

## 1. Introduction and statement of results

Throughout this paper, we assume that the reader is familiar with the fundamental results and the standard notations of the Nevanlinna's value distribution theory [5, 9]. In what follows, we give the necessary notations and basic definitions.

**Definition 1.1.** (see [5, 9]) Let  $f$  be a meromorphic function. Then the order  $\rho(f)$  of  $f(z)$  is defined by

$$\rho(f) = \limsup_{r \rightarrow +\infty} \frac{\log T(r, f)}{\log r},$$

where  $T(r, f)$  is the Nevanlinna characteristic function of  $f$ . If  $f$  is an entire function, then the order  $\rho(f)$  of  $f(z)$  is defined by

$$\rho(f) = \limsup_{r \rightarrow +\infty} \frac{\log T(r, f)}{\log r} = \limsup_{r \rightarrow +\infty} \frac{\log \log M(r, f)}{\log r},$$

where  $M(r, f) = \max_{|z|=r} |f(z)|$ .

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**Definition 1.2.** (See [5, 9]) Let  $f$  be a meromorphic function. Then the exponent of convergence of the sequence of zeros of  $f(z)$  is defined by

$$\lambda(f) = \limsup_{r \rightarrow +\infty} \frac{\log N\left(r, \frac{1}{f}\right)}{\log r},$$

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

$$\bar{\lambda}(f) = \limsup_{r \rightarrow +\infty} \frac{\log \bar{N}\left(r, \frac{1}{f}\right)}{\log r},$$

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

In [8], Wang and Laine have investigated the growth of solutions to higher order non-homogeneous linear differential equations and obtained the following result.

**Theorem 1.1.** (See [8]) Suppose that

$$A_j(z) = h_j(z) e^{P_j(z)}, \quad (j = 0, \dots, k-1),$$

where

$$P_j(z) = a_{j,n}z^n + \dots + a_{j,0}, \quad (j = 0, 1, \dots, k-1)$$

are polynomials with degree  $n \geq 1$ ,

$$h_j(z) (\neq 0), \quad (j = 0, 1, \dots, k-1)$$

are entire functions with order less than  $n$ , and that  $H(z) \neq 0$  is an entire function of order less than  $n$ . If  $a_{j,n}$  ( $j = 0, 1, \dots, k-1$ ) are distinct complex numbers, then every solution  $f$  of the differential equation

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

is of infinite order.

In [7], Peng and Chen have investigated the order and hyper-order of solutions to some second order linear differential equations and have proved the following result.

**Theorem 1.2.** Let  $A_j(z) (\neq 0)$  ( $j = 1, 2$ ) be entire functions with  $\rho(A_j) < 1$ ,  $a_1, a_2$  be complex numbers such that  $a_1 a_2 \neq 0$ ,  $a_1 \neq a_2$  (suppose that  $|a_1| \leq |a_2|$ ). If  $\arg a_1 \neq \pi$  or  $a_1 < -1$ , then every solution  $f \neq 0$  of the differential equation

$$f'' + e^{-z} f' + (A_1 e^{a_1 z} + A_2 e^{a_2 z}) f = 0$$

is of infinite order and hyper-order

$$\rho_2(f) = \limsup_{r \rightarrow +\infty} \frac{\log \log T(r, f)}{\log r} = 1.$$

The main purpose of this paper is to extend and improve Theorems 1.1-1.2 to some higher order linear differential equations. In fact we will prove the following results.

**Theorem 1.3.** *Let  $k \geq 2$  be an integer;  $I_j \subset \mathbb{N}$  ( $j = 0, 1, \dots, k-1$ ) be finite sets such that  $I_j \cap I_m = \emptyset$  ( $j \neq m$ ) and  $I = \cup_{j=0}^{k-1} I_j$ . Suppose that*

$$B_j = \sum_{i \in I_j} A_i e^{P_i(z)}, \quad (j = 0, 1, \dots, k-1)$$

where  $A_i(z) (\neq 0)$ , ( $i \in I$ ) are entire functions with

$$\max\{\rho(A_i), i \in I\} < n, \quad P_i(z) = a_{in}z^n + \dots + a_{i1}z + a_{i0}, \quad (i \in I)$$

are polynomials with degree  $n \geq 1$  and that  $F(z) \neq 0$  is an entire function with  $\rho(F) < n$ . If  $a_{in}$  ( $i \in I$ ) are distinct complex numbers, then every solution  $f$  of the differential equation

$$(1.1) \quad f^{(k)} + B_{k-1}f^{(k-1)} + \dots + B_1f^{(1)} + \dots + B_1f' + B_0f = F$$

satisfies  $\rho(f) = +\infty$ .

**Theorem 1.4.** *Under the hypotheses of Theorem 1.3, suppose further that  $\varphi(z) \neq 0$  is an entire, then every solution  $f \neq 0$  of (1.1) satisfies*

$$\overline{\lambda}(f - \varphi) = \lambda(f - \varphi) = \rho(f) = +\infty.$$

## 2. Preliminary lemmas

**Lemma 2.1.** (See [3]) *Let  $P_1, P_2, \dots, P_n$  ( $n \geq 1$ ) be non-constant polynomials with degree  $d_1, d_2, \dots, d_n$ , respectively, such that  $\deg(P_i - P_j) = \max\{d_i, d_j\}$  for  $i \neq j$ . Let*

$$A(z) = \sum_{j=1}^n B_j(z) e^{P_j(z)}$$

where  $B_j(z) (\neq 0)$  are entire functions with  $\rho(B_j) < d_j$ . Then

$$\rho(A) = \max_{1 \leq j \leq n} \{d_j\}.$$

**Lemma 2.2.** (See [2]) *Suppose that  $P(z) = (\alpha + i\beta)z^n + \dots$  ( $\alpha, \beta$  are real numbers,  $|\alpha| + |\beta| \neq 0$ ) is a polynomial with degree  $n \geq 1$ , that  $A(z) (\neq 0)$  is an entire function with  $\rho(A) < n$ . Set*

$$g(z) = A(z) e^{P(z)}, \quad z = re^{i\theta}, \quad \delta(P, \theta) = \alpha \cos n\theta - \beta \sin n\theta.$$

Then for any given  $\varepsilon > 0$ , there is a set  $E_1 \subset [0, 2\pi)$  that has linear measure zero, such that for any

$$\theta \in [0, 2\pi) \setminus (E_1 \cup E_2),$$

there is  $R > 0$ , such that for  $|z| = r > R$ , we have

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

$$(2.1) \quad \exp \{(1 - \varepsilon) \delta(P, \theta) r^n\} \leq \left| g(re^{i\theta}) \right| \leq \exp \{(1 + \varepsilon) \delta(P, \theta) r^n\};$$

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

$$(2.2) \quad \exp \{(1 + \varepsilon) \delta(P, \theta) r^n\} \leq \left| g(re^{i\theta}) \right| \leq \exp \{(1 - \varepsilon) \delta(P, \theta) r^n\},$$

where  $E_2 = \{\theta \in [0, 2\pi) : \delta(P, \theta) = 0\}$  is a finite set.

**Lemma 2.3.** (See [4]) Let  $f$  be a transcendental meromorphic function of finite order  $\rho$ . Let  $\varepsilon > 0$  be a constant,  $k$  and  $j$  be integers satisfying  $k > j \geq 0$ . Then the following two statements hold:

(i) There exists a set  $E_3 \subset (1, +\infty)$  which has finite logarithmic measure, such that for all  $z$  satisfying  $|z| \notin E_3 \cup [0, 1]$ , we have

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

(ii) There exists a set  $E_4 \subset [0, 2\pi)$  which has linear measure zero, such that if  $\theta \in [0, 2\pi) \setminus E_4$ , then there is a constant  $R = R(\theta) > 0$  such that (2.3) holds for all  $z$  satisfying  $\arg z = \theta$  and  $|z| \geq R$ .

**Lemma 2.4.** (See [8]) Let  $f(z)$  be an entire function and suppose that

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

is unbounded on some ray  $\arg z = \theta$  with constant  $\rho > 0$ . Then there exists an infinite sequence of points

$$z_n = r_n e^{i\theta}, \quad (n = 1, 2, \dots),$$

where  $r_n \rightarrow +\infty$ , such that  $G(z_n) \rightarrow \infty$  and

$$\left| \frac{f^{(j)}(z_n)}{f^{(k)}(z_n)} \right| \leq \frac{1}{(k-j)!} (1 + o(1)) r_n^{k-j}, \quad j = 0, 1, \dots, k-1$$

as  $n \rightarrow +\infty$ .

**Lemma 2.5.** (See [8]) *Let  $f(z)$  be an entire function with  $\rho(f) = \rho < +\infty$ . Suppose that there exists a set  $E_5 \subset [0, 2\pi)$  which has linear measure zero, such that  $\log^+ |f(re^{i\theta})| \leq Mr^\sigma$  for any ray  $\arg z = \theta \in [0, 2\pi) \setminus E_5$ , where  $M$  is a positive constant depending on  $\theta$ , while  $\sigma$  is a positive constant independent of  $\theta$ . Then  $\rho(f) \leq \sigma$ .*

**Lemma 2.6.** (See [1]) *Let*

$$A_j (j = 0, 1, \dots, k-1), F \neq 0$$

*be finite order meromorphic functions. If  $f(z)$  is an infinite order meromorphic solution of the differential equation*

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

*then  $f$  satisfies*

$$\bar{\lambda}(f) = \lambda(f) = \rho(f) = \infty.$$

### 3. Proof of Theorem 1.3

*Proof.* First we prove that every solution of (1.1) satisfies  $\rho(f) \geq n$ . We assume that  $\rho(f) < n$ . Rewrite (1.1) as

$$(3.1) \quad \sum_{i \in I_{k-1}} A_i f^{(k-1)} e^{P_i(z)} + \dots + \sum_{i \in I_1} A_i f' e^{P_i(z)} + \sum_{i \in I_0} A_i f e^{P_i(z)} = F - f^{(k)}.$$

Since  $a_{in}$  ( $i \in I$ ) are distinct complex numbers, then by (3.1) and the Lemma 2.1, we have

$$n = \rho \left\{ \sum_{i \in I_{k-1}} A_i f^{(k-1)} e^{P_i(z)} + \dots + \sum_{i \in I_0} A_i f e^{P_i(z)} \right\} = \rho \{F - f^{(k)}\} < n.$$

This is a contradiction. Hence,  $\rho(f) \geq n$ . Therefore  $f$  is a transcendental solution of equation (1.1).

Now we prove that  $\rho(f) = +\infty$ . Suppose that  $\rho(f) = \rho < +\infty$ . Since  $\rho(F) < n$ , then for any given  $\varepsilon$  ( $0 < 2\varepsilon < \min\{1, n - \rho(F)\}$ ) and for sufficiently large  $r$ , we have

$$(3.2) \quad |F(z)| \leq \exp \{r^{\rho(F)+\varepsilon}\}.$$

By Lemma 2.2, there exists a set  $E \subset [0, 2\pi)$  of linear measure zero, such that whenever  $\theta \in [0, 2\pi) \setminus E$ , then  $\delta(P_i, \theta) \neq 0$  for all  $i \in I$  and  $\delta(P_i, \theta) \neq \delta(P_m, \theta)$  for all  $i, m$  with  $m < i$  ( $i, m \in I$ ). If  $z = re^{i\theta}$  has  $r$  large enough, then each  $A_i(z) e^{P_i(z)}$  satisfies either (2.1) or (2.2). By Lemma 2.3, there exists a set  $E_4 \subset [0, 2\pi)$  which has linear measure zero, such that if  $\theta \in [0, 2\pi) \setminus E_4$ , then there is a constant  $R = R(\theta) > 1$  such that for all  $z$  satisfying  $\arg z = \theta$  and  $|z| \geq R$ , we have

$$(3.3) \quad \left| \frac{f^{(j)}(z)}{f^{(i)}(z)} \right| \leq |z|^{k\rho}, \quad 0 \leq i < j \leq k.$$

Since  $a_{in}$  ( $i \in I$ ) are distinct complex numbers, then for any fixed

$$\theta \in [0, 2\pi) \setminus (E \cup E_4),$$

there exists exactly one  $s \in I$  such that

$$\delta(P_s, \theta) = \delta = \max \{\delta(P_i, \theta), i \in I\}$$

and there exists  $l \in \{0, 1, \dots, k-1\}$  such that  $s \in I_l$ . Set

$$\delta_1 = \max\{\delta(P_i, \theta) : i \neq s, i \in I\},$$

then  $\delta_1 < \delta$  and  $\delta \neq 0$ . We now discuss two cases separately.

**Case 1:** Suppose that  $\delta > 0$ . By Lemma 2.2, for any given  $\varepsilon$  with

$$0 < 2\varepsilon < \min\left\{\frac{\delta - \delta_1}{\delta}, n - \rho(F)\right\},$$

we obtain

$$(3.4) \quad |A_s(z) e^{P_s(z)}| \geq \exp\{(1 - \varepsilon)\delta r^n\}, s \in I_l,$$

$$(3.5) \quad |A_i(z) e^{P_i(z)}| \leq \exp\{(1 + \varepsilon)\delta_1 r^n\}$$

for  $i \neq s$  and for sufficiently large  $r$ . We now prove that

$$\log^+ |f^{(l)}(z)| / |z|^{\rho(F)+\varepsilon}$$

is bounded on the ray  $\arg z = \theta$ . We assume that

$$\log^+ |f^{(l)}(z)| / |z|^{\rho(F)+\varepsilon}$$

is unbounded on the ray  $\arg z = \theta$ . Then by Lemma 2.4, there is a sequence of points  $z_m = r_m e^{i\theta}$ , such that  $r_m \rightarrow +\infty$ , and that

$$(3.6) \quad \frac{\log^+ |f^{(l)}(z_m)|}{r_m^{\rho(F)+\varepsilon}} \rightarrow +\infty,$$

$$(3.7) \quad \left| \frac{f^{(j)}(z_m)}{f^{(l)}(z_m)} \right| \leq \frac{1}{(l-j)!} (1 + o(1)) r_m^{l-j}, (j = 0, \dots, l-1).$$

From (3.2) and (3.6), we get

$$(3.8) \quad \left| \frac{F(z_m)}{f^{(l)}(z_m)} \right| \rightarrow 0$$

for  $m$  is large enough. From (1.1), we obtain

$$\begin{aligned}
 (3.9) \quad |A_s e^{P_s(z_m)}| &\leq \left| \frac{f^{(k)}(z_m)}{f^{(l)}(z_m)} \right| + \left| \sum_{i \in I_{k-1}} A_i e^{P_i(z_m)} \right| \left| \frac{f^{(k-1)}(z_m)}{f^{(l)}(z_m)} \right| \\
 &+ \cdots + \left| \sum_{i \in I_{l+1}} A_i e^{P_i(z_m)} \right| \left| \frac{f^{(l+1)}(z_m)}{f^{(l)}(z_m)} \right| + \left| \sum_{i \in I_l, i \neq s} A_i e^{P_i(z_m)} \right| \\
 &+ \left| \sum_{i \in I_{l-1}} A_i e^{P_i(z_m)} \right| \left| \frac{f^{(l-1)}(z_m)}{f^{(l)}(z_m)} \right| + \cdots + \left| \sum_{i \in I_1} A_i e^{P_i(z_m)} \right| \left| \frac{f'(z_m)}{f^{(l)}(z_m)} \right| \\
 &+ \left| \sum_{i \in I_0} A_i e^{P_i(z_m)} \right| \left| \frac{f(z_m)}{f^{(l)}(z_m)} \right| + \left| \frac{F(z_m)}{f^{(l)}(z_m)} \right|.
 \end{aligned}$$

Substituting (3.3), (3.4), (3.5), (3.7) and (3.8) into (3.9), we have

$$(3.10) \quad \exp \{ (1 - \varepsilon) \delta r_m^n \} \leq M_0 \exp \{ (1 + \varepsilon) \delta_1 r_m^n \} r_m^{M_1},$$

where  $M_0 > 0$  and  $M_1 > 0$  are some constants. By  $0 < \varepsilon < \frac{\delta - \delta_1}{2\delta}$  and (3.10), we can get

$$\exp \left\{ \frac{(\delta - \delta_1)^2}{2\delta} r_m^n \right\} \leq M_0 r_m^{M_1}$$

which is a contradiction. Therefore,

$$\log^+ |f^{(l)}(z)| / |z|^{\rho(F) + \varepsilon}$$

is bounded, and we have

$$|f^{(l)}(z)| \leq M \exp \{ r^{\rho(F) + \varepsilon} \}$$

on the ray  $\arg z = \theta$ . By the same reasoning as in the proof of Lemma 3.1 in [6], we immediately conclude that

$$\begin{aligned}
 |f(z)| &\leq (1 + o(1)) r^J |f^{(l)}(z)| \\
 &\leq (1 + o(1)) M r^J \exp \{ r^{\rho(F) + \varepsilon} \} \leq M \exp \{ r^{\rho(F) + 2\varepsilon} \}
 \end{aligned}$$

on the ray  $\arg z = \theta$ .

**Case 2:** Suppose now that  $\delta < 0$ . From (1.1), we get

$$(3.11) \quad -1 = B_{k-1} \frac{f^{(k-1)}}{f^{(k)}} + \cdots + B_1 \frac{f'}{f^{(k)}} + B_0 \frac{f}{f^{(k)}} - \frac{F}{f^{(k)}}.$$

By Lemma 2.2, for any given  $\varepsilon$  with

$$0 < 2\varepsilon < \min \{1, n - \rho(F)\},$$

we have

$$(3.12) \quad \left| A_i(z) e^{P_i(z)} \right| \leq \exp \{ (1 - \varepsilon) \delta r^n \}, i \in I$$

for sufficiently large  $r$ . We now prove that

$$\log^+ \left| f^{(k)}(z) \right| / |z|^{\rho(F)+\varepsilon}$$

is bounded on the ray  $\arg z = \theta$ . We assume that

$$\log^+ \left| f^{(k)}(z) \right| / |z|^{\rho(F)+\varepsilon}$$

is unbounded on the ray  $\arg z = \theta$ . Then by Lemma 2.4 there is a sequence of points  $z_m = r_m e^{i\theta}$ , such that  $r_m \rightarrow +\infty$ , and that

$$(3.13) \quad \frac{\log^+ \left| f^{(k)}(z_m) \right|}{r_m^{\rho(F)+\varepsilon}} \rightarrow +\infty,$$

$$(3.14) \quad \left| \frac{f^{(j)}(z_m)}{f^{(k)}(z_m)} \right| \leq \frac{1}{(k-j)!} (1 + o(1)) r_m^{k-j}, (j = 0, \dots, k-1).$$

From (3.2) and (3.13), we get

$$(3.15) \quad \left| \frac{F(z_m)}{f^{(k)}(z_m)} \right| \rightarrow 0$$

for  $m$  is large enough. Substituting (3.12), (3.14) and (3.15) into (3.11), we get

$$(3.16) \quad 1 \leq \left| \sum_{i \in I_{k-1}} A_i e^{P_i(z_m)} \right| \left| \frac{f^{(k-1)}(z_m)}{f^{(k)}(z_m)} \right| + \dots + \left| \sum_{i \in I_1} A_i e^{P_i(z_m)} \right| \left| \frac{f'(z_m)}{f^{(k)}(z_m)} \right| \\ + \left| \sum_{i \in I_0} A_i e^{P_i(z_m)} \right| \left| \frac{f(z_m)}{f^{(k)}(z_m)} \right| + \left| \frac{F(z_m)}{f^{(k)}(z_m)} \right| \leq M_2 \exp \{ (1 - \varepsilon) \delta r_m^n \} r_m^{M_3},$$

where  $M_2 > 0$  and  $M_3 > 0$  are some constants. By  $\delta < 0$ , we have

$$M_2 \exp \{ (1 - \varepsilon) \delta r_m^n \} r_m^{M_3} \rightarrow 0$$

as  $r_m \rightarrow +\infty$ . From (3.16), we get  $1 \leq 0$  as  $r_m \rightarrow +\infty$ , which is a contradiction. Hence, we have  $\left| f^{(k)}(z) \right| \leq M \exp \{ r^{\rho(F)+\varepsilon} \}$  on the ray  $\arg z = \theta$ . This implies, as in Case 1, that

$$(3.17) \quad \left| f(z) \right| \leq M \exp \{ r^{\rho(F)+2\varepsilon} \}.$$

Therefore, for any given  $\theta \in [0, 2\pi) \setminus (E \cup E_4)$ , we have got (3.17) on the ray  $\arg z = \theta$ , provided that  $r$  is large enough. Then by Lemma 2.5, we have  $\rho(f) \leq \rho(F) + 2\varepsilon < n$ , which is a contradiction. Hence every transcendental solution  $f$  of (1.1) must be of infinite order.  $\square$



#### 4. Proof of Theorem 1.4

*Proof.* Suppose that  $f$  is a solution of equation (1.1). Then, by Theorem 1.3 we have  $\rho(f) = +\infty$ . Set

$$g(z) = f(z) - \varphi(z),$$

$g(z)$  is an entire function and

$$\rho(g) = \rho(f) = +\infty.$$

Substituting  $f = g + \varphi$  into (1.1), we have

$$(4.1) \quad g^{(k)} + B_{k-1}g^{(k-1)} + \cdots + B_1g' + B_0g = D,$$

where

$$D = F - [\varphi^{(k)} + B_{k-1}\varphi^{(k-1)} + \cdots + B_1\varphi' + B_0\varphi].$$

We prove that  $D \not\equiv 0$ . In fact, if  $D \equiv 0$ , then

$$\varphi^{(k)} + B_{k-1}\varphi^{(k-1)} + \cdots + B_1\varphi' + B_0\varphi = F.$$

Hence  $\rho(\varphi) = +\infty$ , which is a contradiction. Therefore  $D \not\equiv 0$ . We know that the functions  $B_j$  ( $j = 0, \dots, k-1$ ),  $D$  are of finite order. By Lemma 2.6 and (4.1) we have

$$\overline{\lambda}(g) = \lambda(g) = \rho(g) = \rho(f) = +\infty.$$

Therefore

$$\overline{\lambda}(f - \varphi) = \lambda(f - \varphi) = \rho(f) = +\infty,$$

which completes the proof.  $\square$

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