MEROMORPHIC SOLUTIONS OF HIGHER ORDER SYSTEM OF ALGEBRAIC DIFFERENTIAL EQUATIONS

LI KAM SHUN and CHAN WAI LEUNG

1. Introduction.

In [1], [2] the first author has employed Nevanlinna’s meromorphic function theory to study the existence of meromorphic solutions to the first order system of algebraic differential equations:

\[ P_t(W'_t, W''_t, W_1, W_2, z) = f_t(W_t), \quad t = 1, 2, \]

where \( P_t \) is a differential polynomial in \( W_1 \) and \( W_2 \), with rational functions in \( z \) as coefficients, and has obtained Wittich and Malmquist type theorems, (see [3], [4]).

Over the years, Yang, [5], Laine, [6], Bank, and Kaufman, [7], Yosida, [8], Gackstatter, and Laine, [9], He Yuzan and Xiao Xiuonzi, [10], [11], [12], have worked on the question of the existence of algebroid and meromorphic solutions to scalar algebraic differential equations having meromorphic functions in \( z \) as coefficients. However, they have not dealt with the case of systems. This paper addresses such a situation and extends results obtained in [1], [2] to higher order cases. If only meromorphic solutions are considered, the result obtained by He Yuzan, [10] is a special case of ours.

Here, we will mainly discuss the following two types of higher order system of algebraic differential equations

\[
\Omega_t(W_1, W_2) = f_t[Q_t(W_t, z)], \quad t = 1, 2
\]

\[
\Omega_t(W_1, W_2) = Q_{t1}(W_1, z)Q_{t2}(W_2, z), \quad t = 1, 2
\]

where \( \Omega_t(W_1, W_2) \) is a differential polynomial and

\[
\Omega_t(W_1, W_2) = \sum_i A_i(z)W'_1^{i_t_110}\ldots[W_1^{(k_1, 1)}]^{i_1r_11}W_2^{i_t_20}\ldots[W_2^{(k_2, 2)}]^{i_2r_22},
\]

\[
Q_{t1}(W_2, z) = P_{t1}(W_2, z)/P_{t2}(W_2, z) = \frac{\sum_j a_{t_j}(z)W^j_s}{\sum_j b_{t_j}(z)W^j_s}
\]

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(t, s = 1, 2), and the highest degree of $W_s$ in $Q_{t,s}(W_s, z)$ is $q_{t,s}$; the coefficients $A_{i_t}(z)$, $a_{t,s}(z)$ and $b_{t,s}(z)$ are meromorphic functions in $z$; and $f_t(\omega_t)$ is a transcendental meromorphic function in $\omega_t$, unless otherwise stated.

To end this section, we give the following definitions;

**Definition 1.** For the general term

$$A_{i_t}(z)W_1^{i_{t1}} \ldots [W_1^{(k_{1t})}]^{i_{t1k_{1t}}}W_2^{i_{t2}} \ldots [W_2^{(k_{2t})}]^{i_{t2k_{1t}}}$$

in the differential polynomial $\Omega_t(W_1, W_2)$, let

$$\lambda_{t,s}(i) = i_{ts0} + i_{ts1} + \ldots + i_{tsk_{ts}}, \tag{1.3}$$

$$\mu_{t,s}(i) = i_{ts0} + 2i_{ts1} + \ldots + (k_{ts} + 1)i_{tsk_{ts}}, \quad t, s = 1, 2, \tag{1.4}$$

$$\lambda_{t,s} = \max_i \{\lambda_{t,s}(i)\} \tag{1.5}$$

$$\mu_{t,s} = \max_i \{\mu_{t,s}(i)\}. \tag{1.6}$$

**Definition 2.** Let $\{A_t(z)\}$ be a (finite) family of meromorphic functions and $W(z)$ is a nonconstant meromorphic function. Suppose that $S(r, W)$ is a positive real function in $r$ satisfying

$$S(r, W) = o\{T(r, W)\} \tag{1.7}$$

except possibly for a sequence of intervals $A_r$ (on the $r$-axis) with finite total length. If

$$\sum_i T(r, A_i) = S(r, W), \tag{1.8}$$

then $W(z)$ is said to be *admissible* with respect to the family of meromorphic functions $\{A_t(z)\}$.

**Definition 3.** Suppose that $\tilde{S}(r, W)$ is a positive real function in $r$ and satisfies

$$\tilde{S}(r, W) = O\{T(r, W)\} \tag{1.9}$$

except possibly for a sequence of intervals $A_r$ (on the $r$-axis) with finite total length. And $W(z)$ and $\{A_t(z)\}$ are as defined in Def. 2. If

$$\sum_i T(r, A_i) = \tilde{S}(r, W), \tag{1.10}$$

then $W(z)$ is said to be *weakly admissible* with respect to the family of meromorphic functions $\{A_t(z)\}$.

**Definition 4.** Suppose that $W_1(z), W_2(z)$ is a pair of solutions for the system of equations (1.1) ((1.2)) and each of them is a nonconstant meromorphic function
such that $Q_t(W_t, z)$ and $f_t(Q_t(W_t, z))(Q_t(W_s, z))$ are nonconstant meromorphic functions (function). Then

(i) if $W_1(z)$ and $W_2(z)$ are (weakly) admissible with respect to the family of the coefficients $\{A_{tj}(z), a_{tj}(z), b_{tj}(z)\}$ ($\{A_{sj}(z), a_{sj}(z), b_{sj}(z)\}$), then they are called a (weakly) admissible solution of class $I$;

(ii) if only $W_1(z)$ is admissible with respect to the family of the coefficients $\{A_{ti}(z), a_{ti}(z), b_{ti}(z)\}$ ($\{A_{tj}(z), a_{tj}(z), b_{tj}(z)\}$), then they are called an admissible solution of class $I_1$;

(iii) if only $W_2(z)$ is admissible with respect to the family of the coefficients $\{A_{ti}(z), a_{ti}(z), b_{ti}(z)\}$ ($\{A_{tj}(z), a_{tj}(z), b_{tj}(z)\}$), then they are called an admissible solution of class $I_2$;

(iv) if only $W_i(z)$ is weakly admissible with respect to the family of the coefficients $\{A_{ti}(z), a_{ti}(z), b_{ti}(z)\}$ ($\{A_{tj}(z), a_{tj}(z), b_{tj}(z)\}$), and $W_2(z)$ is not admissible with respect to the same family, then they are called a weakly admissible solution of class $I_1$;

(v) if only $W_2(z)$ is weakly admissible with respect to the family of the coefficients $\{A_{ti}(z), a_{ti}(z), b_{ti}(z)\}$ ($\{A_{tj}(z), a_{tj}(z), b_{tj}(z)\}$), and $W_1(z)$ is not admissible with respect to the same family, then they are called a weakly admissible solution of class $I_2$.

2. Lemmas.

To prove the main theorems given in Section 3, we need the following lemmas:

**Lemma 1.** Given the differential polynomial

$$
\Omega(W_1, W_2) = \sum_i A_i(z)W_1^{i_1} \ldots [W_1^{(k_1)}]^{i_{1k_1}} W_2^{i_2} \ldots [W_2^{(k_2)}]^{i_{2k_2}},
$$

where the coefficients $A_i(z)$ are meromorphic functions in $z$. If $W_i$ $(i = 1, 2)$ is a nonconstant meromorphic function and $W_1$ is admissible with respect to the family of the coefficients $\{A_i(z)\}$, then for any fixed $\eta > 0$, the following inequality holds, except possibly for a sequence of intervals $A_i$ (on the $r$-axis) with a finite total length,

\begin{equation}
T(r, \Omega(W_1, W_2)) < (\eta + \mu_1)T(r, W_1) + (\eta + \mu_2)T(r, W_2) + S(r, W_1)
\end{equation}

where

$$
\mu_s = \max_i (\mu_s(i)),
$$

$$
\mu_s(i) = i_{s0} + 2i_{s1} + \ldots + (k_s + 1)i_{sk_s}, \quad s = 1, 2;
$$

$$
S(r, W_1) = \sum_i T(r, A_i) = o(T(r, W_1)).
$$

**Proof.** Suppose $|z| = 1$ is divided into the following subsets,
\[ E_+ = \{ z \mid |z| = 1, |W_i(z)| \geq 1, i = 1, 2 \}, \]
\[ E_{+1} = \{ z \mid |z| = 1, |W_1(z)| \geq 1 \text{ and } |W_2(z)| < 1 \}, \]
\[ E_{+2} = \{ z \mid |z| = 1, |W_1(z)| < 1 \text{ and } |W_2(z)| \geq 1 \}, \]
\[ E_- = \{ z \mid |z| = 1, |W_i(z)| < 1, i = 1, 2 \}. \]

Hence for \( z \in E_+ \),
\[
|\Omega(W_1, W_2)| \leq \sum_i \{|A_i(z)||W_1|^{\lambda_0(i)}|W_1^{(i)}|/W_1^{i_{11}} \ldots |W_1^{(k)}|/W_1^{i_{k1}} \}
\times |W_2|^{\lambda_0(0)}|W_2^{(i)}|/W_2^{i_{21}} \ldots |W_2^{(k)}|/W_2^{i_{2k}} \}
\leq |W_1|^{\lambda_1}|W_2|^{\lambda_2} \sum_i \{|A_i(z)||W_1^{(i)}|/W_1^{i_{11}} \ldots |W_1^{(k)}|/W_1^{i_{k1}} \}
\times |W_2^{(i)}|/W_2^{i_{21}} \ldots |W_2^{(k)}|/W_2^{i_{2k}} \},
\]

where \( \lambda_s(i) = i_{s0} + i_{s1} + \ldots + i_{sk_s} \) \( (s = 1, 2) \), \( \lambda_s = \max_i (\lambda_s(i)) \). Therefore, the following inequality holds,

\[
(2.2) \quad (1/2\pi) \int_{E_+} \ln^+ |\Omega(W_1, W_2)| \, d\phi \leq \sum_{s=1}^2 \left[ (\lambda_s/2\pi) \int_{E_+} \ln^+ |W_s| \, d\phi \right. \\
+ \sum_{t=1}^{k_s} \left( i_{st}/2\pi \right) \int_{E_+} \ln^+ |W_s^{(t)}|/W_s \, d\phi \left] \right. \\
\times \sum_i \left( 1/2\pi \right) \int_{E_+} \ln^+ |A_i(z)| \, d\phi + O(1)
\]

\[
(2.3) \quad (1/2\pi) \int_{E_{+1}} \ln^+ |\Omega(W_1, W_2)| \, d\phi \leq (\lambda_1/2\pi) \int_{E_{+1}} \ln^+ |W_1| \, d\phi \\
+ \sum_{s=1}^2 \sum_{t=1}^{k_s} \left( i_{st}/2\pi \right) \int_{E_{+1}} \ln^+ |W_s^{(t)}|/W_s \, d\phi \\
+ \sum_i \left( 1/2\pi \right) \int_{E_{+1}} \ln^+ |A_i(z)| \, d\phi + O(1)
\]
\[(2.4) \quad (1/2\pi) \int_{E_{+2}} \ln^+ |\Omega(W_1, W_2)| \, d\phi \leq (\lambda_2/2\pi) \int_{E_{+2}} |W_2| \, d\phi \]
\[\quad + \sum_{s=1}^{2} \sum_{t=1}^{k_s} (i_{st}/2\pi) \int_{E_{+2}} \ln^+ |W_s^{(t)}/W_s| \, d\phi \]
\[\quad + \sum_{s=1}^{2} (1/2\pi) \int_{E_{+2}} \ln^+ |A_s(z)\| \, d\phi + O(1) \]

\[(2.5) \quad (1/2\pi) \int_{E_-} \ln^+ |\Omega(W_1, W_2)| \, d\phi \leq \sum_{s=1}^{2} \sum_{t=1}^{k_s} (i_{st}/2\pi) \int_{E_-} \ln^+ |W_s^{(t)}/W_s| \, d\phi \]
\[\quad + \sum_{s=1}^{2} (1/2\pi) \int_{E_-} \ln^+ |A_s(z)\| \, d\phi + O(1). \]

Note that \(W_1\) is admissible with respect to the family of the coefficients \(\{A_s(z)\}\), and in view of (2.2)-(2.5) and a basic lemma of logarithmic derivative of meromorphic functions:

\[m(r, W_s^{(1)}/W_s) = O \{\ln [r T(r, W_s)]\}\]

holds except possibly a for sequence of intervals \(A_r\) (on the \(r\)-axis) with a finite total length (see [4]). It is not difficult to deduce that

\[(2.6) \quad m(r, \Omega(W_1, W_2)) = (1/2\pi) \int_0^{2\pi} \ln^+ |\Omega(W_1, W_2)| \, d\phi \]
\[\quad = (1/2\pi) \left\{ \int_{E_+} + \int_{E^{(1)}} + \int_{E_{+2}} + \int_{E_-} \right\} \ln^+ |\Omega(W_1, W_2)| \, d\phi \]
\[\quad \leq \lambda_1 m(r, W_1) + \lambda_2 m(r, W_2) + \sum_{s=1}^{2} \eta T(r, W_s) + S(r, W_1) \]

where the total length of the sequence of intervals \(A_r\) of \(r\) depends on \(\eta\). On the other hand, a pole of \(\Omega(W_1, W_2)\) must also be a pole of some of its terms, and its multiplicity is less than or equal to the highest order of these terms. By letting the general term in \(\Omega(W_1, W_2)\) be

\[F_i(z) = A_i(z)W_1^{(i_1)} \cdots [W_1^{(i_k)}]^{i_k}W_2^{(i_2)} \cdots [W_2^{(i_k)}]^{i_2k_2}, \]

then
\begin{align*}
n(r, F_i) & \leq n(r, A_i) + i_{10}n(r, W_1) + \ldots + i_{1k_1}n(r, W_1^{(k_1)}) \\
& \quad + i_{20}n(r, W_2) + \ldots + i_{2k_2}n(r, W_2^{(k_2)}).
\end{align*}

Note that \( n(r, W_1^{(t)}) \leq (t + 1)n(r, W_0) \), hence (2.7) becomes
\[
n(r, F_i) \leq n(r, A_i) + \sum_{s=1}^{2} \mu_s(i)n(r, W_s).
\]

Thus the following inequality holds
\[
n(r, \Omega(W_1, W_2)) \leq \sum_i n(r, A_i) + \sum_{s=1}^{2} \mu_s n(r, W_s).
\]

Therefore, we obtain
\[
(2.8) \quad N(r, \Omega(W_1, W_2)) \leq \mu_1 N(r, W_1) + \mu_2 N(r, W_2) + S(r, W_1).
\]

From (2.6) and (2.8), we have
\[
(2.9) \quad T(r, \Omega(W_1, W_2)) = m(r, \Omega(W_1, W_2)) + N(r, \Omega(W_1, W_2))
\leq (\eta + \mu_1)T(r, W_q) + (\eta + \mu_2)T(r, W_2) + S(r, W_1).
\]

This completes the proof to lemma 1.

**Corollary 1.** If \( W_2 \) is admissible with respect to the family of the coefficients \( \{ A_i(z) \} \), then
\[
(2.10) \quad T(r, \Omega(W_1, W_2)) \leq (\eta + \mu_1)T(r, W_1) + (\eta + \mu_2)T(r, W_2) + S(r, W_2)
\]
where \( S(r, W_2) = \sum_i T(r, A_i) = o(T(r, W_2)). \)

**Corollary 2.** If \( W_1 \) is weakly admissible with respect to the family of the coefficients \( \{ A_i(z) \} \), then
\[
(2.11) \quad T(r, \Omega(W_1, W_2)) \leq (\eta + \mu_1)T(r, W_1) + (\eta + \mu_2)T(r, W_2) + \hat{S}(r, W_1)
\]
where \( \hat{S}(r, W_1) = \sum_i T(r, A_i) = O(T(r, W_1)). \)

The proofs to the above corollaries are similar to that of lemma 1, and we omit the details.

**Lemma 2.** Let \( f(\omega) \) be a transcendental meromorphic function in \( \omega \) and \( \omega \) is a nonconstant entire function in \( z \). Then for any fixed \( m > 0 \), there exists \( r_0 > 0 \), such that when \( r > r_0 \), the inequality
\[
(2.12) \quad T(r, f(\omega)) > (m/2)T(r, \omega) + O(1)
\]
holds.
This is a classical result due to Clunie, (see [12] and [13]).

**Lemma 3.** Let

\[ R(W, z) \equiv P_1(W, z)/P_2(W, z) \equiv \sum_h a_h(z)W^h/\sum_j b_j(z)W^j \]

and the highest degree of \( W \) is \( \gamma \), \( \{a_h(z)\} \) and \( \{b_j(z)\} \) are meromorphic functions. If \( W(z) \) is a nonconstant meromorphic function and is (weakly) admissible with respect to the family of the coefficients \( \{a_h(z), b_j(z)\} \), then

\[ T(r, R(W, z)) = \gamma T(r, W) + S(r, W) \]

where

\[ S(r, W) = \sum_h T(r, a_h) + \sum_j T(r, b_j) = \begin{cases} o(T(r, W)), & \text{if } W(z) \text{ is admissible;} \\ O(T(r, W)), & \text{if } W(z) \text{ is weakly admissible.} \end{cases} \]

For the proofs of the lemma, one may consult [15], [16].

**Lemma 4.** Let \( \Delta_r \) be a sequence of intervals of \( r \) which has a (finite) total length \( \mu \). Let

\[ a = \exp(4\mu). \]

Then for any \( \tilde{r} \in [a, +\infty) \cap \Delta_r \), there must exist

\[ r', r'' \in (1, +\infty) - (1, +\infty) \cap \Delta_r \]

such that

\[ \log \tilde{r} = \frac{1}{2}[\log r' + \log r''] \]

i.e.

\[ \tilde{r} = r'r''. \]

**Proof.** Under the mapping \( x = \log r \) the set \((1 + \infty) \cap \Delta_r \) is mapped into set \( \Delta_1 \) on the \( x \)-axis. Obviously, \( \Delta_1 \) is also a sequence of intervals with total length less than \( \mu \). For any fixed \( \tilde{r} \in [a, +\infty) \cap \Delta_r \), we can construct an interval \([\log \tilde{r} - (1/2)\log a, \log \tilde{r}]\) on the \( x \)-axis with length \((1/2)\log a = 2\mu\) from (2.14). Under the mapping \( y = -x + 2\log \tilde{r} \) the set (on \( x \)-axis)

\[ \Delta_2 = [\log \tilde{r} - (1/2)\log a, \log \tilde{r}] - \Delta_1 \cap [\log \tilde{r} - (1/2)\log a, \log \tilde{r}], \]

a sequence of intervals with total length greater than \( \mu \), is mapped into a sequence of intervals \( \Delta_3 \) on the \( x \)-axis. It is included in the interval \([\log \tilde{r}, \log \tilde{r} + (1/2)\log a]\) and its total length is the same as \( \Delta_2 \)'s, i.e., greater than \( \mu \). Thus, the total length of the sequence of intervals
\[ \Delta_4 = \Delta_3 - \Delta_1 \cap [\log \tilde{r}, \log \tilde{r} + (1/2)\log a] \]

is greater than 0. Hence, if we take \( y_0 \in \Delta_4 \), then \( x_0 \in \Delta_2 \) but \( \notin \Delta_1 \) and
\[ y_0 = -x_0 + 2\log \tilde{r} \]
since \( y_0 \in \Delta_3 \) but \( \notin \Delta_1 \). By letting \( r' = \exp(x_0) \) and \( r'' = \exp(y_0) \), can be reduced to (2.15) and \( r', r'' \) satisfy the following conditions:
\[ r' \geq \exp[\log \tilde{r} - (1/2)\log a] \geq \exp[(1/2)\log a] = \exp(2\mu) > 1, \]
\[ r'' \geq \exp(\log \tilde{r}) \geq \exp(\log a) = \exp(4\mu) > 1, \]
and \( r', r'' \notin (1, +\infty) \cap \Delta_r \).

Therefore, this completes the proof to lemma 4.

**Lemma 5.** Let \( \Delta_r \) and \( a \) be as in lemma 4, and \( T_1(r) \), \( T_2(r) \) be increasing functions in \( r \) and convex functions in \( \log r \). If for \( r \notin \Delta_r \), the inequality
\[ T_1(r) \leq T_2(r) \]
holds, then for all \( r \in [a, +\infty) \) where \( a \) is defined by (2.14), the following inequality holds
\[ T_1(r) \leq T_2(r^2). \]

**Proof.** If \( r \in (1, +\infty) - (1, +\infty) \cap \Delta_r \), (2.19) clearly holds. So, we only need to consider the case when \( r \in [a, +\infty) \cap \Delta_r \).

If \( r \in [a, +\infty) \cap \Delta_r \), then by lemma 4, there exist \( r', r'' \in (1, +\infty) - (1, +\infty) \cap \Delta_r \), such that \( \log r = (1/2)(\log r' + \log r'') \) i.e. \( r^2 = r'r'' \) (\( > r' \) and \( r'' \)). By the convexity of \( T_1(r) \), we have
\[ T_1(r) = T_1[\exp(\log r)] = T_1[\exp((1/2)(\log r' + \log r''))] \]
\[ \leq (1/2)[T_1[\exp(\log r')] + T_1[\exp(\log r'')]] \]
\[ \leq (1/2)[T_1(r') + T_1(r'')]. \]

From (2.18), together with the fact that \( T_2(r) \) is increasing, it follows that
\[ T_1(r) \leq (1/2)[T_2(r') + T_2(r'')] \]
\[ \leq (1/2)[T_2(r^2) + T_2(r^{2})] = T_2(r^2). \]

This completes the proof to lemma 5.

**3. Main theorems.**

We will now proceed to the theorems of the existence or nonexistence of meromorphic solutions to the higher order system of algebraic differential equations (1.1) and (1.2).
THEOREM 1. There does not exist any admissible solution and weakly admissible solution to the system of equations (1.1).

PROOF. We only give the proof to the non-existence of weakly admissible solution of class II, since other proofs are similar.

Suppose that $W_1, W_2$ are weakly admissible solutions of class II to the system of equations (1.1). When we substitute them into (1.1), we have the following

Case I. At least one of $Q_n(W_i, z)$ is a non-entire meromorphic function, e.g., $Q_{11}(W_1, z)$, hence $f_1[Q_{11}(W_1, z)]$ will have an essential singularity at finite $z$ but this contradicts the assumption that $f_1[Q_{11}(W_1, z)]$ is meromorphic. Thus, $W_1, W_2$ cannot be solutions of (1.1).

Case II. $Q_n(W_i, z)$ is a nonconstant entire function. Therefore, by corollary 2 to lemma 1, for any fixed $\eta > 0$, there exists a sequence of intervals $\Delta_r$ (on $r$-axis) with a finite total length, such that for any $r \notin \Delta_r$, the following inequality holds

$$
\hat{S}(r, W_1) + (\eta + \mu_{11})T(r, W_1) > T(r, Q_n(W_i, z))
$$

where $t = 1, 2$. By lemma 2 and 3, for any fixed $m > 0$, the following inequality holds

$$
T(r, f_1[Q_n(W_i, z)]) > (m/2)T(r, Q_n(W_i, z)) + O(1)
$$

where $t = 1, 2$. Combining (1.1), (3.1) and (3.2) we have

$$
\hat{S}(r, W_1) + (\eta + \mu_{12})T(r, W_2) > [(q_{11}m/2) - \eta - \mu_{11}]T(r, W_1)
$$

and

$$
\hat{S}(r, W_1) + (\eta + \mu_{22})T(r, W_1) > [(q_{22}m/2) - \eta - \mu_{22}]T(r, W_2).
$$

Now (3.3) and (3.4) imply

$$
\hat{S}(r, W_1) + (\eta + \mu_{11})(\eta + \mu_{21})T(r, W_1) > [(q_{11}m/2) - \eta - \mu_{11}]
$$

$$
\times [(q_{22}m/2) - \eta - \mu_{22}]T(r, W_1).
$$

Dividing both sides of the above inequality by $T(r, W_1)$ and then taking limit as $r \to \infty$, $r \notin \Delta_r$ we get

$$
O(1) + (\eta + \mu_{11})(\eta + \mu_{21}) \geq [(q_{11}m/2) - \eta - \mu_{11}][(q_{22}m/2) - \eta - \mu_{22}].
$$

But as $m$ can be taken to be sufficiently large, and $\eta$ can be taken to be sufficiently small, whereas all other terms are constants, so that the above inequality cannot hold thus arriving at a contradiction. This completes the proof to theorem 1.

THEOREM 2. In the system of equations (1.1), if $f_2[Q_{22}(W_2, z)] \equiv 0$, and there exists one term in the differential polynomial $\Omega_2(W_1, W_2)$, e.g., the $h$th term, such that
(3.5) \[ 2h_{220} > \hat{\mu}_{22} + \mu_{22}(h) \]

where \( h_{220} \) is the power of \( W_2 \) in this term, \( \mu_{22}(h) \) is defined by (1.4) with \( i = h \), and \( \hat{\mu}_{22} = \max(\mu_{22}(i)) \), then the system of equations (1.1) has at most admissible solution or weakly admissible solution of class \( \Pi_2 \).

**Proof.** It is sufficient to prove that if \( W_1, W_2 \) are meromorphic solutions of (1.1) that makes \( Q_{11}(W_1, z) \) a entire function, then \( W_i \) is neither admissible nor weakly admissible with respect to the family of coefficients \( \{ A_t(z), a_{ij}(z), \{ b_{ij}(z) \} \} \). Since the steps involved in the proof are similar, we only prove that \( W_1 \) is not weakly admissible here.

Now, suppose \( W_1 \) is weakly admissible, then from (3.5) it follows that there exists a \( \eta > 0 \), such that

(3.6) \[ 2h_{220} > \hat{\mu}_{22} + \mu_{22}(h) + \eta. \]

Thus, we can deduce (3.3) for \( t = 1 \) as in theorem 1. On the other hand, we rewrite the second equation in (1.1), i.e., \( \Omega_2(W_1, W_2) = 0 \), as

\[
\{ \Omega_2(W_1, W_2) \} - A_{2h}(z)\left[ W_1^{h_{210}} \cdots \left[ W_1^{(k_{21})} \right]^{h_{21k_{21}}} W_2^{h_{210}} \cdots \left[ W_2^{(k_{22})} \right]^{h_{22k_{22}}} \right] \\
/ \{- A_{2h}(z)W_1^{h_{210}} \cdots \left[ W_1^{(k_{21})} \right]^{h_{21k_{21}}} W_2^{h_{210}} \cdots \left[ W_2^{(k_{22})} \right]^{h_{22k_{22}}} \} = W_2^{h_{220}}.
\]

Applying corollary 2 of lemma 1 to the above equation, and after rearrangement (using also (2.13)) we obtain

\[ \hat{S}(r, W_1) + (\eta + \mu_{21})T(r, W_1) + [\hat{\mu}_{22} + \mu_{22}(h) + \eta - h_{220}]T(r, W_2) > h_{220} T(r, W_2), \]

i.e.,

(3.7) \[ \hat{S}(r, W_1) + (\eta + \mu_{21})T(r, W_1) > [2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta]T(r, W_2). \]

Comparing (3.7) and (3.3) \((t = 1)\), we get

\[ \hat{S}(r, W_1) + (\eta + \mu_{12})(\eta + \mu_{21})T(r, W_1) > [(q_{11}m/2) - \eta - \mu_{11}] \]

\[ \times [2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta]T(r, W_1). \]

From this it follows that

\[ O(1) + (\eta + \mu_{12}) \geq [(q_{11}m/2) - \eta - \mu_{11}][2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta]. \]

But for \( m \) sufficiently large, the above inequality cannot hold. This completes the proof to theorem 2.

**Theorem 3.** In the system of equations (1.1), if \( f_t[Q_n(W_t, z)] \equiv 0 \) \((t = 1, 2)\) and there exists one term in the differential polynomial \( \Omega_t(W_1, W_2) \) \((t = 1, 2)\), e.g., the gth term in \( \Omega_1(W_1, W_2) \) and the hth term in \( \Omega_2(W_1, W_2) \), such that
\[ (3.8) \quad 2g_{110} > \mu_{11} + \mu_{11}(g), \]
\[ (3.5) \quad 2h_{220} > \mu_{22} + \mu_{22}(h) \]
\[ (3.9) \quad [2g_{110} - \hat{\mu}_{11} - \mu_{11}(g)][2h_{220} - \hat{\mu}_{22} - \mu_{22}(h)] > \mu_{12} \mu_{21} \]

where \( g_{110} \) is the power of \( W_i \) in the \( g \)th term of \( \Omega_i(W_1, W_2) \), \( \mu_{11}(g) \) is defined by (1.4) with \( i = g, \hat{\mu}_{11} = \max_{i \neq g} [\mu_{11}(i)] \); and all the other notations are the same as in theorem 2, then there exist at most weekly admissible solutions to (1.1).

**Proof.** It is sufficient to prove that for the meromorphic solutions \( W_1, W_2 \) of (1.1), either \( W_1 \) or \( W_2 \) cannot be admissible with respect to the family of coefficients \( \{A_i(z)\} \). Let us prove the above statement for \( W_2 \).

Now, suppose that \( W_2 \) is admissible. After we have chosen a small enough \( \eta > 0 \), so that
\[ (3.10) \quad 2g_{110} > \mu_{11} + \mu_{11}(g) + \eta, \]
\[ 2h_{220} > \mu_{22} + \mu_{22}(h) + \eta \]
and
\[ [2g_{110} - \hat{\mu}_{11} - \mu_{11}(g) - \eta][2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta] > (\eta + \mu_{12})(\eta + \mu_{21}) \]
then we can deduce the following, similar to the case of (3.7) in theorem 2,
\[ (3.11) \quad S(r, W_2) + (\eta + \mu_{12}) T(r, W_2) > [2g_{110} - \hat{\mu}_{11} - \mu_{11}(g) - \eta] T(r, W_1) \]
\[ (3.12) \quad S(r, W_2) + (\eta + \mu_{21}) T(r, W_1) > [2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta] T(r, W_2). \]

Comparing (3.11) and (3.12) we have
\[ S(r, W_2) + (\eta + \mu_{12})(\eta + \mu_{21}) T(r, W_2) > [2g_{110} - \hat{\mu}_{11} - \mu_{11}(g) - \eta] \times [2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta] T(r, W_2). \]
and hence
\[ (\eta + \mu_{12})(\eta + \mu_{21}) \geq [2g_{110} - \hat{\mu}_{11} - \mu_{11}(g) - \eta][2h_{220} - \hat{\mu}_{22} - \mu_{22}(h) - \eta]. \]
But this contradicts (3.10). Therefore, this completes the proof.

**Theorem 4.** Suppose that \( f_1[R(W_1, W_2)] \) and \( f_2(W_1, W_2) \) replace \( f_1(W_1) \) and \( f_1(W_2) \) respectively in the system of equations (1.1), where \( f_1(u) \) is a transcendental meromorphic function in \( u \); \( R(W_1, W_2) \) is a rational function in \( W_1 \) and \( W_2 \), in which the coefficients of \( W_i \) and \( W_2 \) are meromorphic functions in \( z \) and the degree of \( W_1 \) and \( W_2 \) are \( p > 0 \) and \( q > 0 \) respectively; \( f_2(W_1, W_2) \) is a meromorphic function in \( W_1, W_2 \) and their derivatives (it may also include \( z \)). That is,
\begin{align}
\Omega_1(W_1, W_2) &= f_1[R(W_1, W_2)], \\
\Omega_2(W_1, W_2) &= f_2(W_1, W_2)
\end{align}

Then (i) if it has admissible solutions $W_1, W_2$ of class I, then each of $W_1$ and $W_2$ is not admissible with respect to each other;

(ii) if it has admissible solutions $W_1, W_2$ of class II, then $W_1$ is not admissible with respect to $W_2$;

(iii) if it has admissible solutions $W_1, W_2$ of class II, then $W_2$ is not admissible with respect to $W_1$.

**Proof.** Without loss of generality, we only prove case (ii) with $R(W_1, W_2)$ being an entire function in $z$.

Now, suppose that $W_1$ is admissible with respect to $W_2$, i.e.

\begin{equation}
T(r, W_2) = S(r, W_1)
\end{equation}

Then, by lemma 3, we have

\begin{equation}
T(r, R(W_1, W_2)) = p T(r, W_1) + S(r, W_1), \quad r \notin \Delta_r.
\end{equation}

On the other hand, by applying lemma 1, 2 to equation (3.13), we can deduce the following inequality, as in the proof of theorem 1,

\begin{align}
S(r, W_1) + (\eta + \mu_{11}) T(r, W_1) + (\eta + \mu_{12}) T(r, W_2) &> (m/2) T(r, R(W_1, W_2)) \\
&= (mp/2) T(r, W_1).
\end{align}

Combining (3.15), (3.16) and (3.17) we get

\[ S(r, W_1) > [(mp/2) - \mu_{11} - \eta] T(r, W_1). \]

Thus, $O = (mp/2) - \mu_{11} - \eta$. But this can not hold when $m$ is sufficiently large. This completes the proof to theorem 4.

**Corollary.** If $R(W_1, W_2) = A(z)W_1^pW_2^q$ where $A(z)$ is a meromorphic function in $z$, and $W_1, W_2$ are some class of admissible solutions to equations (3.13) and (3.14), then $W_1$ and $W_2$ have the same order and type.

**Proof.** Without loss of generality, we just consider the case for admissible solutions of class II. Note that

\[ S(r, W_1) + T(r, W_2) + T(r, W_1^pW_2^q) \geq T(r, W_1^p), \]

and by lemma 3, we get

\[ S(r, W_1) + q T(r, W_2) + T(r, W_1^pW_2^q) \geq p T(r, W_1). \]

Thus together (3.17) for any arbitrary small $\eta > 0$ and $r \notin \Delta_r$, leads to the following inequality
\[ S(r, W_1) + \mu_{11} T(r, W_1) + (\mu_{12} + \eta) T(r, W_2) > (m/2)[pT(r, W_1) - qT(r, W_2)] \]
i.e.
\[(3.19) \quad [(mp/2) + \mu_{11} + \eta] T(r, W_1) > [(mq/2) - \mu_{12} - \eta] T(r, W_2).\]
Let
\[ M = \min \left\{ \frac{[(mp/2) - \mu_{11} - \eta]}{[(mq/2) + \mu_{12} + \eta]}, \right\}
\[ \frac{[(mq/2) - \mu_{12} - \eta]}{[(mp/2) + \mu_{11} + \eta]} \right\}, \]
it is clear that when \(m\) is sufficiently large, then \(O < M < 1\). Now, (3.18) and (3.19) can be rewritten as
\[(3.20) \quad T(r, W_2) > MT(r, W_1), \]
\[(3.21) \quad T(r, W_1) > MT(r, W_2). \]
Since \(T(r, W_1)\) possesses the increasing property and convexity, (see [13]), as stated in lemma 5, so that, for all sufficiently large \(r\), the following inequalities hold
\[ T(r^2, W_2) > MT(r, W_1) \]
and
\[ T(r^2, W_1) > MT(r, W_2). \]
Therefore, \(W_1\) and \(W_2\) have the same order. Also, when they are of finite order, for all sufficiently large \(r\), (3.20) and (3.21) hold, thus, they are of the same type.

The above four theorems and the corollary are the Rellich-Wittich type theorems, (see [3], [4]). In the system of equations (1.1), if the derivatives of \(W_1\) and \(W_2\) are just of first order, the coefficients of \(\Omega(z, W_1, W_2)\), and \(A_n(z)\), are polynomials in \(z\) and \(Q_n(W, z) \equiv W_r, R(W_1, W_2) \equiv W_2^R\), then, they reduce to theorems 1–4 and their corollary in [1]; and if we just consider meromorphic solutions, together with the additional assumption that \(\Omega_2(W_2, W_2) \equiv W_2 - W_1\) and \(f_2[Q_{22}(W_2, z)] \equiv 0\), then theorem 2 here is theorem 4 of the [10].

In the following, we will give the Malmquist type theorem to the system of equations (1.2), (see [4], [8]).

**Theorem 5.** In the system of equations (1.2), suppose that
\[(3.22) \quad q_{11} > \mu_{11}, \quad q_{22} > \mu_{22}, \]
where \(\mu_{1s}\) is defined by (1.4) and (1.6); \(q_{1s}\) is the highest degree of \(W_s\) in \(Q_{1s}(W_s, z)\). Then a necessary condition for having admissible solutions \(W_1, W_2\) of class I is
\[(3.23) \quad (q_{11} - \mu_{11})(q_{22} - \mu_{22}) \leq (q_{12} + \mu_{12})(q_{21} + \mu_{21}). \]

**Proof.** Choose an arbitrary \(\eta > 0\), so that
\[ q_{11} > \mu_{11} + \eta \text{ and } q_{22} > \mu_{22} + \eta, \]
and rewrite the system of equations (1.2) into
\[ \Omega_1(W_1, W_2)/Q_{12}(W_2, z) = Q_{11}(W_1, z), \]
\[ \Omega_2(W_1, W_2)/Q_{21}(W_1, z) = Q_{22}(W_2, z). \]

Then by lemmas 1 and 3, the following inequalities can be obtained,

\[(3.24) \quad S(r, W_1) + (q_{12} + \mu_{12} + \eta)T(r, W_2) > (q_{11} - \mu_{11} - \eta)T(r, W_1), \]
\[(3.25) \quad S(r, W_1) + (q_{21} + \mu_{21} + \eta)T(r, W_1) > (q_{22} - \mu_{22} - \eta)T(r, W_2). \]

Comparing (3.24) and (3.25), we get

\[ S(r, W_1) + (q_{12} + \mu_{12} + \eta)(q_{21} + \mu_{21} + \eta)T(r, W_1) \]
\[ > (q_{11} - \mu_{11} - \eta)(q_{22} - \mu_{22} - \eta)T(r, W_1). \]

Dividing the above relation by \(T(r, W_1)\) and then taking the limit as \(r \to \infty, r \notin A_r\), we have

\[ (q_{12} + \mu_{12} + \eta)(q_{21} + \mu_{21} + \eta) \geq (q_{11} - \mu_{11} - \eta)(q_{22} - \mu_{22} - \eta). \]

Since the above relation holds for all \(\eta > 0\). Thus, by taking the limit as \(\eta \to 0\), (3.23) follows. This completes the proof.

**Corollary 1.** Under the condition (3.22), the transcendental and admissible solutions \(W_1, W_2\) of class 1 to the system of equations (1.2) must be of the same order and type.

**Proof.** In view of (3.24) and (3.25), for large enough \(r \notin A_r\), we have

\[ 2(q_{12} + \mu_{12} + \eta)T(r, W_2) > (q_{11} - \mu_{11} - \eta)T(r, W_1), \]
\[ 2(q_{21} + \mu_{21} + \eta)T(r, W_1) > (q_{22} - \mu_{22} - \eta)T(r, W_2). \]

Moreover,

\[(3.26) \quad T(r, W_2) > MT(r, W_1) \]
\[(3.27) \quad T(r, W_1) > MT(r, W_2) \]

where

\[ M = (1/2)\min\{(q_{11} - \mu_{11} - \eta)/(q_{12} + \mu_{12} + \eta), \]
\[ (q_{22} - \mu_{22} - \eta)/(q_{21} + \mu_{21} + \eta)\} \]

and \(O < M < 1\) (since (3.23) holds). Since \(T(r, W_1)\) is increasing and convex as stated in lemma 5, thus from (3.26) and (3.27), it follows that for all sufficiently large \(r\), the following inequalities hold,

\[ T(r^2, W_2) > MT(r, W_1), \]
\[ T(r^2, W_1) > MT(r, W_2). \]

Therefore \(W_1\) and \(W_2\) are of the same order.
If they are of finite order, then, for sufficiently large $r$, (3.26) and (3.27) must hold. Hence, they are also of the same type.

**Corollary 2.** If $q_{12} > \mu_{12}$ and $q_{21} > \mu_{21}$, then a necessary condition for the system of equations (1.2) to have admissible solutions $W_1$ and $W_2$ of class I is

$$(q_{12} - \mu_{12})(q_{21} - \mu_{21}) \leq (q_{11} + \mu_{11})(q_{22} + \mu_{22}).$$

Moreover, $W_1$ and $W_2$ which are transcendental are of the same order and type.

**Corollary 3.** If $q_{11} > \mu_{11}$ and $q_{12} > \mu_{12}$ or $q_{21} > \mu_{21}$ and $q_{22} > \mu_{22}$ hold, then the transcendental and admissible solutions $W_1, W_2$ of class I to the system of equations (1.2) must be of the same order and type.

Proofs of the above two corollaries are similar to those of theorem 5 and corollary 1.

Special examples to theorem 5 are theorems 1–3 in [2] but the conditions given here are weaker.

4. **Remarks.**

1. Without basic changes, the theorems and corollaries stated in the previous sections can be extended to the case when $\Omega_t(W_1, W_2)$ is a quotient of differential polynomials in $W_1, W_2$.

2. The corollary to theorem 4 still holds when $R(W_1, W_2) \equiv A(z)W_1^p + B(z)W_2^q$ (where $A(z)$ and $B(z)$ are meromorphic functions in $z$ and $p, q$ are positive integers).

3. The results in this paper can also be extended to algebraic system of differential equations having $n \geq 3$ unknown functions $W_1, W_2, W_3, \ldots, W_n$.

\begin{equation}
\Omega_t(W_1, W_2, W_3, \ldots, W_n) = f_t[Q_t(W_r, z)],
\end{equation}

\begin{equation}
\Omega_t(W_1, W_2, W_3, \ldots, W_n) = \prod_{s=1}^{n} Q_t(W_s, z), \quad t = 1, 2, \ldots, n.
\end{equation}

But this concerns the problem of suitably solving the following linear system of inequalities involving $S(r, W_1)$ and $T(r, W_1)$,

$$S(r, W_1) + \sum_{j=1}^{n} a_{ij} T(r, W_j) > P_{11}(m)T(r, W_1), \quad t = 1, 2, \ldots, n.$$  

where $a_{ij}$ are positive constants; $P_{11}(m)$ are at most polynomials in $m$ of the first degree and the coefficient of the term of the first degree is positive.

For example, by using mathematical induction, it is not difficult to solve
\[ \hat{S}(r, W_1) + (a_0m^{n-1} + a_1m^{n-2} + \ldots + a_{n-1})T(r, W_1) > (b_0m^n + b_1m^{n-1} + \ldots + b_n)T(r, W_1), \]

where \( a_0, b_0 > 0 \). Thus, we can extend theorem 1 to the system of equations (4.1), that is

**Theorem 6.** There does not exist any kind of admissible and weakly admissible solutions to the system of equations (4.1).

It is also not difficult to prove that

**Theorem 7.** In the system of equations (4.1), if \( f_t[Q_0(W, z)] \equiv 0 \) \((t = 2, \ldots, n)\) and there exists one term in \( \Omega_t(W_1, W_2, \ldots, W_n) \) \((t = 2, \ldots, n)\), e.g., the \( h^{0t} \)th term, such that

\[ 2h^{0t} > \hat{\mu}^{0t}_\alpha + \mu_t(h^{0t}) \quad t = 2, 3, \ldots, n. \]

Then for the meromorphic solutions \( W_1, W_2, \ldots, W_n \) to the system of equations (4.1), \( W_1 \) is neither admissible nor a weakly admissible with respect to the family of the coefficients \( \{A_t(z), a_t(z), b_t(z)\} \) where \( h^{0t}, h^{0t}_\alpha \) and \( \hat{\mu}^{0t}_\alpha \) are the counterparts of \( h, h_{220} \) and \( \hat{\mu}_{22} \) in theorem 2.

4. The existence of other kinds of (weakly) admissible solution to system (1.2) may be considered similarly.

**REFERENCES**


DEPARTMENT OF MATHEMATICS
SCIENCE CENTER
THE CHINESE UNIVERSITY OF HONGKONG
SHATIN, N.T.
HONGKONG