

BANK-LAINE FUNCTIONS WITH SPARSE ZEROS

J. K. LANGLEY

(Communicated by Albert Baernstein II)

ABSTRACT. A Bank-Laine function is an entire function E satisfying $E'(z) = \pm 1$ at every zero of E . We construct a Bank-Laine function of finite order with arbitrarily sparse zero-sequence. On the other hand, we show that a real sequence of at most order 1, convergence class, cannot be the zero-sequence of a Bank-Laine function of finite order.

1. INTRODUCTION

A Bank-Laine function is an entire function E such that $E'(z) = \pm 1$ at every zero z of E . These arise from differential equations in the following way [1], [12].

Let A be an entire function, and let f_1, f_2 be linearly independent solutions of

$$(1) \quad w'' + A(z)w = 0,$$

normalized so that the Wronskian $W = W(f_1, f_2) = f_1 f_2' - f_1' f_2$ satisfies $W = 1$. Then $E = f_1 f_2$ satisfies

$$(2) \quad 4A = (E'/E)^2 - 2E''/E - 1/E^2.$$

Further, E is a Bank-Laine function while, conversely, if E is any Bank-Laine function, then [3] the function A defined by (2) is entire, and E is the product of linearly independent normalized solutions of (1).

Extensive work in recent years has concerned the exponent of convergence $\lambda(f_j)$ of the zeros of solutions f_j , in connection with the order of growth $\rho(A)$ of the coefficient A , these being defined by

$$(3) \quad \lambda(f_j) = \limsup_{r \rightarrow \infty} \frac{\log^+ N(r, 1/f_j)}{\log r}, \quad \rho(A) = \limsup_{r \rightarrow \infty} \frac{\log^+ T(r, A)}{\log r}.$$

It has been conjectured that

$$(4) \quad A \text{ transcendental, } \rho(A) < \infty, \quad \max\{\lambda(f_1), \lambda(f_2)\} < \infty$$

implies that $\rho(A)$ is a positive integer, and this has been proved in [1] under the stronger assumption $\max\{\lambda(f_1), \lambda(f_2)\} < \rho(A) < \infty$. Further, (4) implies that $\rho(A) > 1/2$ [16], [17] and that E has finite order [1]. We refer the reader to [5], [10], [12], [15] for further results.

It was observed by Shen [18] that if (a_n) is a complex sequence tending to infinity without repetition, then there exists a Bank-Laine function F with zero-sequence (a_n) , the construction based on the Mittag-Leffler theorem. A natural question

Received by the editors July 6, 1999 and, in revised form, October 13, 1999.

2000 *Mathematics Subject Classification.* Primary 30D35; Secondary 34M05, 34M10.

arising from both this observation and the conjecture above is the following: for which sequences (a_n) with finite exponent of convergence does there exist a Bank-Laine function E of finite order with zero-sequence (a_n) ? In [6] the answer was shown to be negative for certain special sequences, such as $a_n = n^2$. The following theorem shows that the answer is negative for a large class of sequences.

Theorem 1.1. *Let L be a straight line in the complex plane and let (a_n) be a sequence of pairwise distinct complex numbers, all lying on L , such that $|a_n| \rightarrow \infty$ as $n \rightarrow \infty$ and*

$$(5) \quad \sum_{a_n \neq 0} |a_n|^{-1} < \infty.$$

Then there is no Bank-Laine function of finite order with zero-sequence (a_n) .

Obvious examples such as $E(z) = \sin z$ show that the hypothesis (5) is not redundant in Theorem 1.1. We shall see in Theorem 1.3 below that the hypothesis that all a_n lie on a line cannot be deleted either.

One obvious way to make Bank-Laine functions of finite order is to choose A to be a polynomial in (1): if A is not identically zero and has degree n , then $\rho(E) = (n+2)/2$ [1]. However, there are very few examples in the literature of Bank-Laine functions of finite order associated via (2) with transcendental coefficient functions A . The simplest [1], [14], [18] are of the following form: given any polynomial P having only simple zeros, there exists a non-constant polynomial Q such that Pe^Q is a Bank-Laine function. A second class arises from equations having periodic coefficients [2], [4], leading to Bank-Laine functions of form $E(z) = P(e^{\alpha z}) \exp(\beta z)$, with P a polynomial and α, β constants. In view of the conjecture above and non-existence results such as Theorem 1.1, it seems worth looking for further examples.

Theorem 1.2 ([14]). *There exists a Bank-Laine function $F(z)$ of finite order, with infinitely many zeros and with transcendental associated coefficient function A , but having no representation of the form $F(z) = P(e^{\alpha z}) \exp(Q(z))$, with P, Q polynomials and α constant.*

It is relatively straightforward to show that the examples F of Theorem 1.2 cannot have a representation $F(z) = P_1(z)P_2(e^{\alpha z})e^{Q(z)}$, with P_1, P_2, Q polynomials and α a non-zero constant. For if $P_2(\beta) = 0$ and $e^{\alpha z} = \beta$, then

$$P_1(z)^2 e^{2Q(z)} = (\alpha\beta)^{-2} P_2'(\beta)^{-2}$$

and $Q(z) + \log P_1(z)$ would be a polynomial, by Lemma 5 of [13]. However, the use of quasiconformal modifications in the proof of Theorem 1.2 makes it difficult to determine precisely the form of the examples F , although it is clear from the distortion theorems used there that the exponent of convergence of the zeros of F will always be positive. A natural question is then whether there exist Bank-Laine functions of finite order with zeros which are infinite in number but have zero exponent of convergence, and we give a strongly affirmative answer to this question.

Theorem 1.3. *Let (c_n) be a positive sequence tending to $+\infty$. Then there exists a Bank-Laine function*

$$E(z) = e^z \prod_{n=1}^{\infty} (1 - z/\alpha_n),$$

with $|\alpha_n| > c_n$ for each n . Further, $\rho(E) = 1$ and $\lambda(E) = 0$ and E is the product $f_1 f_2$ of normalized linearly independent solutions of an equation (1), with A transcendental, and f_1 has no zeros.

Thus there exist Bank-Laine functions of finite order with arbitrarily sparse zero-sequences. The proof of Theorem 1.3 is lengthy but elementary, and it will be seen in the proof that the α_n lie close to, but not on, the imaginary axis.

2. PROOF OF THEOREM 1.1

We assume that (a_n) is as in the statement of Theorem 1.1, and that there exists a Bank-Laine function E of finite order, with zero-sequence (a_n) . There is no loss of generality in assuming that L is the real axis and all the a_n are non-zero, and that infinitely many a_n are positive. By (5) and [9, Chapter 1] we may write

$$(6) \quad E(z) = e^{P(z)+iQ(z)} \prod_{n=1}^{\infty} (1 - z/a_n) = e^{P(z)+iQ(z)} W(z),$$

in which P and Q are polynomials, real on the real axis. Since the a_n are real and E is a Bank-Laine function, (6) implies that $e^{2iQ(a_n)}$ is real and positive and hence $e^{iQ(a_n)} = \pm 1$ for each n . Thus $E(z)e^{-iQ(z)}$ is a Bank-Laine function and there is no loss of generality in assuming that $Q(z) \equiv 0$.

Now E is the product $f_1 f_2$ of normalized linearly independent solutions of an equation (1), with A an entire function of finite order, and A and E are related by (2). By (2) and [9, Theorem 1.11, p.27], we have

$$(7) \quad T(r, A) = O(T(r, E)), \quad T(r, W) = o(r), \quad r \rightarrow \infty.$$

Lemma 2.1. *Let $\varepsilon > 0$ and let $z = re^{i\theta}$ with $r > 0$ and $\pm\theta \in (\varepsilon, \pi - \varepsilon)$. Then*

$$(8) \quad \log |W(z)| = o(r), \quad |W'(z)/W(z)| + |W''(z)/W(z)| = o(1), \quad r \rightarrow \infty.$$

Lemma 2.1 is an immediate consequence of the Poisson-Jensen formula [9, p.1] and its differentiated form [9, p.22], as well as of the fact that for z as in Lemma 2.1 the distance from z to the nearest zero of E is at least cr , in which the positive constant c depends only on ε .

Lemma 2.2. *P is not constant.*

Proof. Suppose that $P(z)$ is constant. Let y be real, with $|y|$ large. Then

$$(9) \quad 2 \log |W(iy)| = \sum_{n=1}^{\infty} \log(1 + y^2/a_n^2) = \log M(y^2, G), \quad G(z) = \prod_{n=1}^{\infty} (1 + z/a_n^2),$$

and so $|W(iy)|$ is large, since G is a transcendental entire function in (9). Thus $A(iy) = o(1)$, using (2) and (8). A standard application of the Phragmén-Lindelöf principle now shows that either $A(z) \equiv 0$, which is obviously impossible, or A has at least order 1, mean type. However, (7) gives $T(r, A) = o(r)$, and this is a contradiction. \square

Thus P is a non-constant real polynomial. Now if $P(x)$ is negative for large positive x , we have $W'(x)e^{P(x)} \rightarrow 0$ as $x \rightarrow +\infty$, using (7), which contradicts our earlier assumption that E has infinitely many zeros on the positive real axis. There must therefore exist positive constants c_j such that

$$(10) \quad |\arg P(z)| < \pi/2 - c_1, \quad |z| > c_2, \quad |\arg z| < c_3.$$

Let δ be a small positive constant. Then (2), (8) and (10) give

$$(11) \quad A(z) = -\frac{1}{4}P'(z)^2(1 + o(1)),$$

for $|z| > c_2$, $\delta < |\arg z| < c_3$. We now apply the Phragmén-Lindelöf principle to the function $A(z)P'(z)^{-2}$, which has finite order, and deduce that (11) holds for large z with $|\arg z| < c_3$.

The contradiction required to prove Theorem 1.1 arises at once upon applying the following lemma.

Lemma 2.3. *Let c be a positive constant. Then there exists a positive constant δ such that the following is true. Suppose that $A(z)$ is analytic and satisfies (11) as $z \rightarrow \infty$ in the region S given by $|z| \geq r_0$, $|\arg z| \leq \delta$, in which P is a polynomial of positive degree N satisfying $|\arg P(z)| < \pi/2 - 2c$ as $z \rightarrow \infty$ in S . Let f be a non-trivial solution of (1) in S . Then ff' has finitely many zeros in S .*

Proof. This is a standard application of Green's transform as in [11, pp.286-8]. Let ε be small and positive, and assume that ff' has infinitely many zeros in S . We may write

$$P(z) = bz^N(1 + o(1)), \quad \arg P'(z) = (N-1)\arg z + \alpha + o(1), \quad \alpha = \arg b,$$

as $z \rightarrow \infty$. Thus, without loss of generality, we have

$$(12) \quad |\alpha| \leq \pi/2 - c, \quad 2c \leq \pi + 2\alpha \leq 2\pi - 2c.$$

Also, as $z \rightarrow \infty$ in S , provided δ was chosen small enough,

$$(13) \quad \pi + 2\alpha - \varepsilon \leq \arg A(z) \leq \pi + 2\alpha + \varepsilon.$$

Suppose now that z_0 and z_1 are zeros of ff' in S with $|z_0|$ and $|z_1/z_0|$ large. Following [11, pp.286-8], write

$$z = z_0 + re^{is}, \quad z_1 = z_0 + Re^{is}, \quad F(r) = f(z_0 + re^{is}), \quad H(r) = \overline{F(r)}F'(r)$$

with $r, R > 0$ and s real. Then

$$H'(r) = |F'(r)|^2 + \overline{F(r)}F''(r) = |F'(r)|^2 - e^{2is}A(z)|f(z)|^2$$

and hence

$$(14) \quad I = \int_0^R |F'(r)|^2 dr = \int_0^R e^{2is}A(z_0 + re^{is})|f(z_0 + re^{is})|^2 dr.$$

If z_1 is large enough, then without loss of generality $|s| < 4\delta$ and hence, using (13),

$$\pi + 2\alpha - \varepsilon - 8\delta \leq \arg I \leq \pi + 2\alpha + \varepsilon + 8\delta.$$

On the other hand we obviously have $I > 0$, by (14). Provided ε and δ were chosen small enough we thus have $-c + 2k\pi < \pi + 2\alpha < c + 2k\pi$ for some integer k , which contradicts (12). \square

From Lemma 2.3 we deduce the following result.

Theorem 2.1. *Let $E = We^P$ be a Bank-Laine function, with P a polynomial of positive degree N and W an entire function of order $\rho(W) < N$. Let $\theta_1 < \theta_2$ and $c > 0$ and suppose that $|\operatorname{Re}(P(z))| > c|z|^N$ as $z \rightarrow \infty$ in the sector S given by $\theta_1 \leq \arg z \leq \theta_2$. Then E has finitely many zeros in S .*

Thus zeros of E can only accumulate near the rays on which $\operatorname{Re}(P(z)) = o(|z|^N)$. A example illustrating this result is $E(z) = (1/\pi)\sin(\pi z)\exp(2\pi iz^2)$.

Proof. Obviously we have $|\operatorname{Re}(P(z))| > (c/2)|z|^N$ as $z \rightarrow \infty$ in a slightly larger sector S_1 . Now suppose that $\theta_1 \leq \theta \leq \theta_2$ and that E has infinitely many zeros in every sector $|\arg z - \theta| < \delta, \delta > 0$. We may assume that $\theta = 0$.

Now if $\operatorname{Re}(P(z)) < -(c/2)|z|^N$ as $z \rightarrow \infty$ in S_1 , then E and E' are small in S_1 and the result is obvious. Suppose now that $\operatorname{Re}(P(z)) > (c/2)|z|^N$ for large z in S_1 . By (2) there exists an entire function A of finite order such that E is the product of linearly independent solutions of (1). Further, by standard estimates [8], [9] there is a set H_0 of measure 0 such that for all real θ not in H_0 we have, for $z = re^{i\theta}, r > 0$,

$$\log |W(z)| = o(r^N), \quad W'(z)/W(z) = o(r^{N-1}), \quad W''(z)/W(z) = o(r^{2N-2}).$$

Then we have (11) for large z in S_1 with $\arg z \notin H_0$ and hence, by the Phragmén-Lindelöf principle, for all large z in S . Applying Lemma 2.3 gives a contradiction, if δ is small enough. \square

3. PROOF OF THEOREM 1.3

Let λ be a large positive constant. There is no loss of generality in assuming that

$$(15) \quad c_1 > \lambda^2, \quad c_{j+1}/c_j > \lambda^2, \quad j = 1, 2, \dots$$

Choose A_1, A_2, \dots inductively, so that $|A_1| > \lambda c_1$ and $e^{A_1}(-1/A_1) = 1$, while

$$(16) \quad |A_j| > \lambda c_j, \quad |A_{j+1}/A_j| > \lambda^2,$$

and

$$(17) \quad e^{A_j}(-1/A_j) \prod_{1 \leq \mu < j} (1 - A_j/A_\mu) = 1$$

for each j . To see that such A_j exist, we need only note that the left-hand side of (17) is a meromorphic function of A_j with finitely many zeros and poles. Let

$$(18) \quad D_j = \{A_j + \alpha + i\beta : -\pi \leq \alpha \leq \pi, \quad -\pi \leq \beta \leq \pi\}.$$

Provided λ was chosen large enough we then have, by (16),

$$(19) \quad |a_j| > c_j, \quad |a_\mu/a_j| > \lambda^{\mu-j}, \quad a_j \in D_j, \quad a_\mu \in D_\mu, \quad \mu > j.$$

We also have

$$(20) \quad |a_\mu - a_j| \geq (1 - 1/\lambda) \max\{|a_j|, |a_\mu|\}, \quad a_j \in D_j, \quad a_\mu \in D_\mu, \quad j \neq \mu.$$

For positive integer n and $1 \leq j \leq n$ and a_j lying in an open neighbourhood of D_j , define

$$(21) \quad F_{j,n}(a_1, \dots, a_n) = e^{a_j} G_{j,n}(a_1, \dots, a_n) = e^{a_j}(-1/a_j) \prod_{1 \leq \mu \leq n, \mu \neq j} (1 - a_j/a_\mu).$$

For the proof of Theorem 1.3 we need a number of lemmas.

Lemma 3.1. *Suppose that $\delta > 0$ and that $a_j, b_j \in D_j$ and $|a_j - b_j| \leq \delta$ for $j = 1, \dots, n$. Then, for $j = 1, \dots, n$,*

$$(22) \quad \left| \log \frac{G_{j,n}(a_1, \dots, a_n)}{G_{j,n}(b_1, \dots, b_n)} \right| \leq \frac{6\delta}{\lambda(1 - 1/\lambda)^2}.$$

Proof. By (21) we may write

$$(23) \quad -G_{j,n}(a_1, \dots, a_n) = \prod_{1 \leq \mu \leq n} a_\mu^{-1} \prod_{1 \leq \mu \leq n, \mu \neq j} (a_\mu - a_j).$$

Now, using (20),

$$\left| \frac{a_\mu - a_j}{b_\mu - b_j} - 1 \right| \leq \frac{2\delta}{(1 - 1/\lambda) \max\{|b_\mu|, |b_j|\}}.$$

Using (19) and the fact that $|\log(1+z)| \leq 2|z|$ for $|z| \leq 1/2$, this gives

$$(24) \quad \left| \sum_{1 \leq \mu \leq n, \mu \neq j} \log \frac{a_\mu - a_j}{b_\mu - b_j} \right| \leq \frac{4\delta}{(1 - 1/\lambda)} \sum_{\mu=1}^n \frac{1}{|b_\mu|} \leq \frac{4\delta}{\lambda(1 - 1/\lambda)^2}.$$

Similarly

$$\left| \sum_{1 \leq \mu \leq n} \log \frac{b_\mu}{a_\mu} \right| \leq 2 \sum_{1 \leq \mu \leq n} \frac{\delta}{|a_\mu|} \leq \frac{2\delta}{\lambda(1 - 1/\lambda)}.$$

On combination with (24) this proves Lemma 3.1. \square

Lemma 3.2. *Let n be a positive integer and let $a_j \in D_j$ for $1 \leq j \leq n$. Then the Jacobian matrix*

$$J = \left(\frac{\partial F_{j,n}}{\partial a_k} \right)$$

is non-singular.

Proof. It suffices to show that the Jacobian matrix

$$(25) \quad H = \left(\frac{\partial g_j}{\partial a_k} \right), \quad g_j = \log F_{j,n},$$

is non-singular, since the mapping $\phi(w_1, \dots, w_n) = (e^{w_1}, \dots, e^{w_n})$ has non-singular Jacobian matrix. Now, by (21),

$$\frac{\partial g_j}{\partial a_j} = 1 - \frac{1}{a_j} + \sum_{1 \leq \mu \leq n, \mu \neq j} \frac{1}{a_j - a_\mu}$$

and so, using (19) and (20), we have

$$(26) \quad \left| \frac{\partial g_j}{\partial a_j} - 1 \right| \leq \frac{1}{|a_j|} + \frac{1}{(1 - 1/\lambda)} \sum_{1 \leq \mu \leq n, \mu \neq j} \frac{1}{|a_\mu|} \leq \frac{1}{\lambda(1 - 1/\lambda)^2}.$$

Further, for $k \neq j$, using (21),

$$\frac{\partial g_j}{\partial a_k} = \frac{a_j}{a_k(a_k - a_j)}$$

which gives, using (19) and (20) again,

$$(27) \quad \left| \frac{\partial g_j}{\partial a_k} \right| \leq \frac{1}{(1 - 1/\lambda)|a_k|} \leq \frac{1}{(1 - 1/\lambda)\lambda^k}.$$

Using (26) and (27) we may now write

$$(28) \quad H = I_n + C, \quad C = (c_{j,k}),$$

in which I_n is the n by n identity matrix and the entries $c_{j,k}$ of C satisfy

$$(29) \quad |c_{j,j}| \leq \frac{1}{\lambda(1-1/\lambda)^2}, \quad |c_{j,k}| \leq \frac{1}{(1-1/\lambda)\lambda^k}, \quad j \neq k.$$

Let d be a column vector with entries d_1, \dots, d_n and let d_r have greatest modulus, say σ . Then by (29), each entry of Cd has modulus at most

$$\sigma \left(\frac{1}{\lambda(1-1/\lambda)^2} + \frac{1}{(1-1/\lambda)} \sum_{k=1}^n \frac{1}{\lambda^k} \right) \leq \frac{2\sigma}{\lambda(1-1/\lambda)^2} < \sigma$$

provided λ was chosen large enough. Thus Hd cannot be the zero vector. \square

Lemma 3.3. *Suppose that $a_\mu \in D_\mu$ for $1 \leq \mu \leq n$ and that $a_j \in \partial D_j$ for some j with $1 \leq j \leq n$. Then*

$$(30) \quad |F_{j,n}(a_1, \dots, a_n) - 1| \geq \frac{1}{4}.$$

Proof. By (17) and (21) we have

$$F_{j,n}(A_1, \dots, A_n) = \prod_{j < \mu \leq n} (1 - A_j/A_\mu)$$

and so

$$(31) \quad |\log F_{j,n}(A_1, \dots, A_n)| \leq 2 \sum_{j < \mu \leq n} \left| \frac{A_j}{A_\mu} \right| \leq \frac{2}{\lambda - 1},$$

using (16). In particular, $F_{j,n}(A_1, \dots, A_n)$ is close to 1, provided λ was chosen large enough. Also,

$$(32) \quad \frac{F_{j,n}(a_1, \dots, a_n)}{F_{j,n}(A_1, \dots, A_n)} = e^{a_j - A_j} X_j = e^{a_j - A_j} \frac{G_{j,n}(a_1, \dots, a_n)}{G_{j,n}(A_1, \dots, A_n)}.$$

Now if $\operatorname{Re}(w) = -\pi$, then $|e^w - 1| \geq 1 - e^{-\pi} \geq 1/2$ while if $\operatorname{Re}(w) = \pi$, then $|e^w - 1| \geq e^\pi - 1 \geq 1/2$. If $\operatorname{Im}(w) = \pm\pi$, then e^w is real and negative and $|e^w - 1| \geq 1$. Thus for $a_j \in \partial D_j$ we have $|e^{a_j - A_j} - 1| \geq 1/2$. But X_j is close to 1, by Lemma 3.1, provided λ was chosen large enough, and Lemma 3.3 now follows. \square

The next lemma is the key step in proving Theorem 1.3.

Lemma 3.4. *For each positive integer n there exist $a_{1,1}, \dots, a_{n,n}$ with $a_{j,n} \in D_j$ and*

$$F_{j,n}(a_{1,n}, \dots, a_{n,n}) = 1, \quad 1 \leq j \leq n.$$

Proof. We set $a_{1,1} = A_1$ and the result is trivially true for $n = 1$. Assume now that $b_j = a_{j,n}$ have been chosen so that

$$(33) \quad b_j \in D_j, \quad F_{j,n}(b_1, \dots, b_n) = 1, \quad 1 \leq j \leq n.$$

Now for $1 \leq j \leq n$, by (21),

$$\begin{aligned} F_{j,n+1}(b_1, \dots, b_n, A_{n+1}) &= e^{b_j(-1/b_j)}(1 - b_j/A_{n+1}) \prod_{1 \leq \mu \leq n, \mu \neq j} (1 - b_j/b_\mu) \\ &= F_{j,n}(b_1, \dots, b_n)(1 - b_j/A_{n+1}) \end{aligned}$$

and so

$$(34) \quad |F_{j,n+1}(b_1, \dots, b_n, A_{n+1}) - 1| = \left| \frac{b_j}{A_{n+1}} \right| \leq \lambda^{j-n-1},$$

using (19) and (33). Also, by (17),

$$\begin{aligned} F_{n+1,n+1}(b_1, \dots, b_n, A_{n+1}) &= \frac{F_{n+1,n+1}(b_1, \dots, b_n, A_{n+1})}{F_{n+1,n+1}(A_1, \dots, A_n, A_{n+1})} \\ &= \frac{G_{n+1,n+1}(b_1, \dots, b_n, A_{n+1})}{G_{n+1,n+1}(A_1, \dots, A_n, A_{n+1})} \end{aligned}$$

and applying Lemma 3.1 gives

$$(35) \quad |F_{n+1,n+1}(b_1, \dots, b_n, A_{n+1}) - 1| \leq \frac{24\pi}{\lambda(1 - 1/\lambda)^2}.$$

For $a_j \in D_j$, $1 \leq j \leq n+1$, set

$$(36) \quad h(a_1, \dots, a_{n+1}) = \sum_{j=1}^{n+1} |F_{j,n+1}(a_1, \dots, a_{n+1}) - 1|^2.$$

Then by (34) and (35), provided λ was chosen large enough,

$$(37) \quad h(b_1, \dots, b_n, A_{n+1}) \leq \frac{(24\pi)^2}{\lambda^2(1 - 1/\lambda)^4} + \sum_{j=1}^n \lambda^{2(j-n-1)} < \frac{1}{16}.$$

However, if $a_\mu \in D_\mu$ for $1 \leq \mu \leq n+1$ and at least one a_j lies on ∂D_j , then by Lemma 3.3 we have $h(a_1, \dots, a_{n+1}) \geq 1/16$. Choose $d_j \in D_j$ such that

$$h(a_1, \dots, a_{n+1}) \geq h(d_1, \dots, d_{n+1}), \quad a_j \in D_j.$$

Then d_j is an interior point of D_j for each j and, at (d_1, \dots, d_{n+1}) ,

$$0 = \sum_{j=1}^{n+1} (\overline{F_{j,n+1}} - 1) \left(\frac{\partial F_{j,n+1}}{\partial a_k} \right), \quad 1 \leq k \leq n+1,$$

so that by Lemma 3.2 we have $F_{j,n+1}(d_1, \dots, d_{n+1}) = 1$ for $1 \leq j \leq n+1$. \square

To complete the proof of Theorem 1.3, set

$$E_n(z) = e^z q_n(z), \quad q_n(z) = \prod_{1 \leq \mu \leq n} (1 - z/a_{\mu,n}).$$

Then E_n has one zero $a_{j,n}$ in each D_j , for $1 \leq j \leq n$, and

$$E'_n(a_{j,n}) = F_{j,n}(a_{1,n}, \dots, a_{n,n}) = 1,$$

by Lemma 3.4. Let r be large and positive, with $|A_N| \leq r < |A_{N+1}|$. Then for positive integer m and $|z| \leq r$ we have, using (19),

$$\begin{aligned} |q_m(z)| &\leq (1+r)^{N+1} \prod_{N+2 \leq j \leq m} (1+r/|a_{j,m}|) \\ &\leq (1+r)^{d \log r} \prod_{p=1}^{\infty} (1+\lambda^{-p}) \\ &\leq \exp(2d(\log r)^2), \end{aligned}$$

using d to denote a positive constant independent of r and m . It follows that a subsequence q_{n_k} converges locally uniformly in the plane to an entire function q of order 0, and $q(0) = 1$. Set $E(z) = e^z q(z)$. By the usual diagonalization process we may assume that

$$\lim_{k \rightarrow \infty} a_{j,n_k} = \alpha_j \in D_j$$

for each j . Thus $E(\alpha_j) = 0$ and $E'(\alpha_j) = 1$ for each j . Further, if $E(\alpha) = 0$, then by Hurwitz' theorem each q_{n_k} , for k large, has a zero near α . Thus the α_j are the only zeros of E and E has precisely one zero in each D_j .

It remains only to observe that the coefficient function A associated with E has order at most 1, by (2), and is transcendental, since $m(r, 1/E) \neq O(\log r)$, while f_1 has no zeros since $E'(\alpha_j) = 1$ and $W(f_1, f_2) = 1$. Theorem 1.3 is proved.

A natural question to ask is whether examples such as that above could be constructed more elegantly using techniques of interpolation theory [7]. However Theorem 1.1 makes it clear that one cannot arbitrarily specify the zero-sequence of a Bank-Laine function of finite order, and it seems necessary to allow the location of the zeros to vary as in Lemma 3.4 above.

REFERENCES

- [1] S. Bank and I. Laine, *On the oscillation theory of $f'' + Af = 0$ where A is entire*, Trans. Amer. Math. Soc. **273** (1982), 351-363. MR **83k**:34009
- [2] S. Bank and I. Laine, *Representations of solutions of periodic second order linear differential equations*, J. reine angew. Math. **344** (1983), 1-21. MR **85a**:34008
- [3] ———, *On the zeros of meromorphic solutions of second-order linear differential equations*, Comment. Math. Helv. **58** (1983), 656-677. MR **86a**:34008
- [4] S. Bank, I. Laine and J. K. Langley, *On the frequency of zeros of solutions of second order linear differential equations*, Results. Math. **10** (1986), 8-24. MR **88c**:34041
- [5] S. Bank and J. K. Langley, *On the oscillation of solutions of certain linear differential equations in the complex domain*, Proc. Edin. Math. Soc. **30** (1987), 455-469. MR **88i**:30045
- [6] S. M. ElZaidi, *On Bank-Laine sequences*, Complex Variables **38** (1999), 201-200. MR **2000a**:34170
- [7] J. B. Garnett, *Bounded analytic functions*, Academic Press, New York 1981. MR **83g**:30037
- [8] G. Gundersen, *Estimates for the logarithmic derivative of a meromorphic function, plus similar estimates*, J. London Math. Soc. (2) **37** (1988), 88-104. MR **88m**:30076
- [9] W. K. Hayman, *Meromorphic functions*, Oxford at the Clarendon Press, 1964. MR **29**:1337
- [10] S. Hellerstein, J. Miles and J. Rossi, *On the growth of solutions of certain linear differential equations*, Ann. Acad. Sci. Fenn. Ser. A. I. Math. **17** (1992), 343-365. MR **93m**:34004
- [11] E. Hille, *Ordinary differential equations in the complex domain*, Wiley, New York, 1976. MR **58**:17266
- [12] I. Laine, *Nevanlinna theory and complex differential equations*, de Gruyter Studies in Math. **15**, Walter de Gruyter, Berlin/New York 1993. MR **94d**:34008
- [13] J. K. Langley, *On second order linear differential polynomials*, Results. Math. **26** (1994), 51-82. MR **95k**:30059

- [14] ———, *Quasiconformal modifications and Bank-Laine functions*, Arch. Math. **71** (1998), 233-239. MR **99e**:34004
- [15] J. Miles and J. Rossi, *Linear combinations of logarithmic derivatives of entire functions with applications to differential equations*, Pacific J. Math. **174** (1996), 195-214. MR **97e**:30055
- [16] J. Rossi, *Second order differential equations with transcendental coefficients*, Proc. Amer. Math. Soc. **97** (1986), 61-66. MR **87f**:30078
- [17] L. C. Shen, *Solution to a problem of S. Bank regarding the exponent of convergence of the solutions of a differential equation $f'' + Af = 0$* , Kexue Tongbao **30** (1985), 1581-1585. MR **87j**:34020
- [18] ———, *Construction of a differential equation $y'' + Ay = 0$ with solutions having prescribed zeros*, Proc. Amer. Math. Soc. **95** (1985), 544-546. MR **87b**:34005

SCHOOL OF MATHEMATICAL SCIENCES, UNIVERSITY OF NOTTINGHAM, NG7 2RD UNITED KINGDOM

E-mail address: jkl@maths.nott.ac.uk