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Meromorphic Solutions of Difference Equations Originated From Schwarzian Differential Equation

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Abstract. Let f(z) be a meromorphic functions with finite order , R(z) be a nonconstant rational function and k be a positive integer. In this paper, we consider the difference equation originated from Schwarzian differential equation, which is of form

$$\left[\Delta^3 f(z)\Delta f(z) - \frac{3}{2}(\Delta^2 f(z))^2\right]^k = R(z)(\Delta f(z))^{2k}.$$

We investigate the uniqueness of meromorphic solution f of difference Schwarzian equation if f shares three values with any meromrphic function. The exact forms of meromorphic solutions f of difference Schwarzian equation are also presented.

1. Introduction and main results

In this paper, we use the basic notions of Nevanlinna's theory, see [12, 28]. In addition, we use the notation $\sigma(f)$ to denote the order of growth of the meromorphic function f(z). Let S(r, f) denote any quantity satisfying $S(r, f) = \sigma(T(r, f))$ for all r outside of a set with finite logarithmic measure.

Let f(z) and g(z) be two meromorphic functions, a be a small function relative to both f and g. We say that f and g share a CM if f - a and g - a have the same zeros with the same multiplicities, f and g are said to share a IM if f - a and g - a have the same zeros ignoring multiplicities. Nevanlinna's four values theorem (see [26]) says that if two nonconstant meromorphic functions f and g share four values CM, then $f \equiv g$ or f is a Möbius transformation of g. The condition 'f and g share four values CM' has been weakened to 'f and g share two values CM and two values IM' by Gundersen [9, 10], as well as by Mues [25].

For Schwarzian differential equation

$$\left[\frac{f'''}{f'} - \frac{3}{2}\left(\frac{f''}{f'}\right)^2\right]^k = R(z, f) = \frac{P(z, f)}{Q(z, f)},\tag{1}$$

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Ishizaki [18] showed that if the Schwarzian equation (1) possesses an admissible solution, then $d + 2k \sum_{j=1}^{l} \delta(\alpha_j f) \le 4k$, where a_j are distinct complex constants, and $d = \deg R(z, f) = \max\{\deg P(z, f), \deg Q(z, f)\}$. In particular, when R(z, f) is independent of z, it is shown that if (1) possesses an admissible solution f, then by some Möbius transformation $w = (af + b)/(cf + d)(ad - bc \neq 0)$, R(z, f) can be reduced to some special forms, see [18, Theorem 3]. Liao and Ye[23] considered differential equation, which is a special type of the Schwarzian differential equation,

$$\left[\frac{f'''}{f'} - \frac{3}{2}\left(\frac{f''}{f'}\right)^2\right]^k = R(z),$$
(2)

and gave the order of meromorphic solutions as follows.

Theorem 1.1. [23, Theorem 3] Let P(z) and Q(z) be polynomials with deg P = m and deg Q = n, and let R(z) = P(z)/Q(z). If f is a transcendental meromorphic solution of (2), then m-n+2k > 0 and the order $\sigma(f) = (m-n+2k)/2k$.

For every positive integer *n*, the forward differences $\Delta^n f(z)$ are defined as

$$\Delta f(z) = f(z+c) - f(z), \ \Delta^{n+1}f(z) = \Delta^n f(z+c) - \Delta^n f(z).$$

We know that $\Delta f(z)$ is considered as difference counterpart of f'. Recently, a number of papers focus on unicity of meromorphic functions sharing values with their shifts or difference operators, see, e.g. [1, 2, 5–8, 13–17, 22, 24, 27, 30]. Some papers studied uniqueness of meromorphic functions concerning meromorphic solutions of difference equations, see, e.g. [8, 15, 27]. Others considered the value distribution and the growth of order of meromorphic solutions of difference equations, see, e.g.[3, 4, 11, 19–21].

Chen and Li[4], Lan and Chen[20] considered the difference counterpart of form

$$\left[\frac{\Delta^3 f(z)}{\Delta f(z)} - \frac{3}{2} \left(\frac{\Delta^2 f(z)}{\Delta f(z)}\right)^2\right]^k = R(z, f),\tag{3}$$

which is originated from the Schwarzian differential equation (1), they obtained that the value distribution of meromorphic solutions of (3). Furthermore, Lan and Chen[21] considered the difference equation

$$\left[\frac{\Delta^3 f(z)}{\Delta f(z)} - \frac{3}{2} \left(\frac{\Delta^2 f(z)}{\Delta f(z)}\right)^2\right]^{\kappa} = R(z),\tag{4}$$

which is a special type of equation (3), where k is a positive integer and R(z) is a nonconstant rational function. They obtain

Theorem 1.2. [21, Theorem 1.3] Let $R(z) = \frac{P(z)}{Q(z)}$ be an irreducible rational function with deg P(z) = p and deg Q(z) = q. Then

- (*i*) every transcendental meromorphic solution of (4) satisfies $\sigma(f) \ge 1$; if p q + 2k > 0, then (4) has no rational solutions;
- (ii) if f(z) is a meromorphic solution of (4) with finite order, then $\frac{\Delta^2 f(z)}{\Delta f(z)}$ and $\frac{\Delta^3 f(z)}{\Delta f(z)}$ in (4) are nonconstant rational functions;
- (iii) every transcendental meromorphic solution f(z) with finite order has at most one Borel exceptional value unless

$$f(z) = b + R_0(z)e^{az},$$

where *a*, *b* are complex numbers with $a \neq 0$ and $R_0(z)$ is a nonzero rational function.

(iv) if p - q + 2k > 0, $\sigma(f) < \infty$, then $\Delta f(z)$ has at most one Borel exceptional value unless

$$\Delta f(z) = R_1(z)e^{az}$$

where a is complex number with $a \neq i2k_1\pi$ for any $k_1 \in \mathbb{Z}$, and $R_1(z)$ is a nonzero rational function.

Remark 1.3. ¿From Theorem 1.2, we see if f(z) is a transcendental meromorphic solution of (4) with finite order, then f(z) cannot have two finite Borel exceptional values.

We note that $\Delta f(z)$ lies in the denominator in (4), and so $\Delta f(z) \neq 0$. Thus, f(z) cannot be a merommorphic function with period *c*. If we remove this restriction, we investigate the properties of meromorphic solutions of equation

$$\left[\Delta^3 f(z) \Delta f(z) - \frac{3}{2} (\Delta^2 f(z))^2\right]^k = R(z) (\Delta f(z))^{2k},$$
(5)

and obtain

Theorem 1.4. Let f(z) be a transcendental meromorphic solution of equation (5) with finite order, where R(z) is a nonconstant rational function. Let g(z) be a meromorphic function and a, b be two distinct constants. If f(z) and g(z) share a, b, ∞ CM, then one of the following statements holds:

- (i) $f(z) \equiv g(z);$
- (*ii*) $f(z) = Ae^{mz} + B$, g(z) = L(f), where $A(\neq 0)$, B are constants, $mc = 2k_1\pi i$ for some nonzero integer k_1 , L(f) is a Möbius transformation of f;
- (iii) $f(z) = a + (b a)\frac{Ae^{nz}-1}{Be^{mz}-1}$, $g = b + \frac{(b-a)}{A}\frac{A Be^{(m-n)z}}{Be^{mz}-1}$, where A, B are nonzero constants, $\frac{n}{m} (\neq 1)$ means a rational constant, $mc = 2k_1\pi i$ for some nonzero integer k_1 .

2. Lemmas

We now give some preparations.

Lemma 2.1. [3, 11] Let f(z) be a meromorphic function with order $\sigma = \sigma(f), \sigma < \infty$, and let η be a fixed nonzero complex number, then for each $\varepsilon > 0$,

$$T(r, f(z + \eta)) = T(r, f(z)) + O\left(r^{\sigma - 1 + \varepsilon}\right) + O(\log r).$$

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Lemma 2.2. [3] Let $A_0(z), \ldots, A_n(z)$ be entire functions such that there exists an integer $l, 0 \le l \le n$, such that

$$\sigma(A_l) > \max_{1 \le j \le n \atop j \ne l} \{\sigma(A_j)\}$$

If f(z) is a meromorphic solution to

$$A_n(z)y(z+n) + \dots + A_1(z)y(z+1) + A_0(z)y(z) = 0,$$

then we have $\sigma(f) \geq \sigma(A_l) + 1$.

Lemma 2.3. [29] Suppose that $n \ge 2$, and let $f_j(z)(j = 1, ..., n)$ be meromorphic functions and $g_j(z)(j = 1, ..., n)$ be entire functions such that

- (i) $\sum_{j=1}^{n} f_j(z) e^{g_j(z)} \equiv 0;$
- (*ii*) when $1 \le j < k \le n$, $g_j(z) g_k(z)$ is not a constant;

(*iii*) when $1 \le j \le n, 1 \le h < k \le n$,

$$T(r, f_i) = o\{T(r, e^{g_h - g_k})\} \ (r \to \infty, r \notin E),$$

where $E \subset (1, \infty)$ is of finite logarithmic measure.

Then $f_i(z) \equiv 0$. (j = 1, ..., n)

Lemma 2.4. Let f(z) be a finite order meromorphic solution of equation (4), then $\Delta f(z)$ is a meromorphic solution of equation

$$w(z+c) = Q(z)w(z),$$

where Q(z) is a nonconstant rational function.

Proof. Set

$$Q(z) = \frac{\Delta f(z+c)}{\Delta f(z)}.$$
(6)

We then prove that Q(z) is a nonconstant rational function.

Since f(z) is of finite order, (6) shows Q(z) is also of finite order and

$$\Delta f(z+c) = Q(z)\Delta f(z), \quad \Delta f(z+2c) = Q(z+c)\Delta f(z+c) = Q(z+c)Q(z)\Delta f(z).$$

Hence,

$$\begin{cases} \Delta^2 f(z) = \Delta f(z+c) - \Delta f(z) = (Q(z) - 1)\Delta f(z), \\ \Delta^3 f(z) = \Delta^2 (\Delta f(z)) = \Delta f(z+2c) - 2\Delta f(z+c) + \Delta f(z) = (Q(z+c)Q(z) - 2Q(z) + 1)\Delta f(z). \end{cases}$$
(7)

We see from (4) that

$$\frac{\Delta^3 f(z)}{\Delta f(z)} - \frac{3}{2} \left(\frac{\Delta^2 f(z)}{\Delta f(z)} \right)^2 = R_1(z), \tag{8}$$

where $R_1(z)$ is some nonconstant rational function. Thus, (7) and (8) show that

$$Q(z+c)Q(z) - 2Q(z) + 1 - \frac{3}{2}(Q(z) - 1)^2 = R_1(z),$$
(9)

that is,

$$Q(z+c) = \frac{\frac{3}{2}Q^2(z) - Q(z) + R_1(z) + \frac{1}{2}}{Q(z)}.$$
(10)

Since $R_1(z)$ is a nonconstant rational function, we deduce from (9) that Q(z) cannot be a constant. If Q(z) is transcendental, noting that $\frac{3}{2}Q^2(z) - Q(z) + R_1(z) + \frac{1}{2}$ and Q(z) are irreducible, then we apply Valiron-Mohon'ko Theorem to (10), and deduce

T(r, Q(z + c)) = 2T(r, Q(z)) + S(r, Q),

which contradicts to Lemma 2.1. Hence, Q(z) is a nonconstant rational function.

Lemma 2.5. Let *a*, *b* be two distinct constants, β , γ be nonconstant polynomials with deg $\beta \neq$ deg γ , and

$$f(z) = a + (b - a)\frac{e^{\beta} - 1}{e^{\gamma} - 1}.$$
(11)

Then f(z) cannot be a meromorphic solution of equation (4).

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Proof. Assume that f is a meromorphic solution of equation (4). Lemma 2.4 shows

$$\Delta f(z+c) = Q(z)\Delta f(z). \tag{12}$$

Without loss of generality, we assume Q(z) is a nonconstant polynomial. Otherwise, we just multiply the dominator of Q(z) of both sides of (12). We now divide our proof into two cases.

Case 2.1. deg β > deg γ . Rewriting (11) as

$$f(z) = a_{01}(z)e^{\beta(z)} + a_{00}(z), \tag{13}$$

where

$$a_{01}(z) = \frac{b-a}{e^{\gamma}-1}, \ a_{00}(z) = a - \frac{b-a}{e^{\gamma}-1}.$$

Obviously,

 $\sigma(a_{01}) = \sigma(a_{00}) = \deg \gamma < \deg \beta. \tag{14}$

Since e^{β} is of regular growth order deg β , we see a_{01} , a_{00} are small functions of e^{β} . We conclude from (13) that

$$\Delta f(z) = a_{01}(z+c)e^{\beta(z+c)} + a_{00}(z+c) - a_{01}(z)e^{\beta(z)} - a_{00}(z)$$

= $(a_{01}(z+c)e^{\beta(z+c)-\beta(z)} - a_{01}(z))e^{\beta(z)} + a_{00}(z+c) - a_{00}(z)$
= $a_{11}(z)e^{\beta(z)} + a_{10}(z),$ (15)

where

$$\begin{cases} a_{11}(z) = a_{01}(z+c)e^{\beta(z+c)-\beta(z)} - a_{01}(z), \\ a_{10}(z) = a_{00}(z+c) - a_{00}(z). \end{cases}$$
(16)

We deduce from (14), (16), Lemma 2.1 and $deg(\beta(z + c) - \beta(z)) = deg\beta - 1$ that

$$\sigma(a_{11}) \le \max\{\sigma(a_{01}), \deg\beta - 1\} < \deg\beta, \ \sigma(a_{10}) \le \sigma(a_{00}) < \deg\beta.$$

$$(17)$$

We assert that $a_{11}(z) \neq 0$. Otherwise, (16) shows

$$a_{01}(z+c)e^{\beta(z+c)-\beta(z)} - a_{01}(z) = 0.$$
(18)

Applying Lemma 2.2 to equation (18), we have

$$\sigma(a_{01}) \geq \sigma(e^{\beta(z+c)-\beta(z)}) + 1 = (\deg\beta - 1) + 1 = \deg\beta,$$

which contradicts with (14).

Substituting (15) into (12), we obtain

$$(a_{11}(z+c)e^{\beta(z+c)-\beta(z)}-Q(z)a_{11}(z))e^{\beta(z)}+a_{10}(z+c)-Q(z)a_{10}(z)=0.$$

By (17) and deg($\beta(z + c) - \beta(z)$) = deg $\beta - 1$, applying Lemma 2.3 to the last equality, we have

$$a_{11}(z+c)e^{\beta(z+c)-\beta(z)} - Q(z)a_{11}(z) = 0.$$
(19)

Applying Lemma 2.2 to equation (19), we get

$$\sigma(a_{11}) \geq \sigma(e^{\beta(z+c)-\beta(z)}) + 1 = (\deg\beta - 1) + 1 = \deg\beta,$$

which contradicts with (17).

Case 2.2. deg β < deg γ . Rewriting (11) as

$$f(z) = a + \frac{b_{00}(z)}{e^{\gamma(z)} - 1},$$
(20)

where

$$b_{00}(z) = (b-a)(e^{\beta(z)} - 1).$$
(21)

Thus, we conclude from (20) that

$$\Delta f(z) = \frac{b_{00}(z+c)}{e^{\gamma(z+c)}-1} - \frac{b_{00}(z)}{e^{\gamma(z)}-1} = \frac{b_{00}(z+c)e^{\gamma(z)}-b_{00}(z)e^{\gamma(z+c)}-b_{00}(z+c)+b_{00}(z)}{(e^{\gamma(z+c)}-1)(e^{\gamma(z)}-1)}$$
$$= \frac{b_{11}(z)e^{\gamma(z)}+b_{10}(z)}{(e^{\gamma(z+c)}-1)(e^{\gamma(z)}-1)},$$
(22)

where

$$\begin{cases} b_{10}(z) = -b_{00}(z+c) + b_{00}(z) \\ b_{11}(z) = b_{00}(z+c) - b_{00}(z)e^{\gamma(z+c) - \gamma(z)} \end{cases}$$
(23)

By (21), (23) and Lemma 2.1, we have

$$\begin{cases} \sigma(b_{10}) \le \sigma(b_{00}) = \deg \beta < \deg \gamma \\ \sigma(b_{11}) \le \max\{\sigma(b_{00}), \sigma(e^{\gamma(z+c)-\gamma(z)})\} = \max\{\deg \beta, \deg \gamma - 1\} < \deg \gamma. \end{cases}$$
(24)

We again assert that $b_{11}(z) \neq 0$. Otherwise, (23) shows

$$b_{00}(z+c) - e^{\gamma(z+c) - \gamma(z)} b_{00}(z) = 0.$$
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Applying Lemma 2.2 to equation (25), we have

$$\sigma(b_{00}) \ge \sigma(e^{\gamma(z+c)-\gamma(z)}) + 1 = (\deg \gamma - 1) + 1 = \deg \gamma,$$

a contradiction. Substituting (22) into (12), we have

$$\frac{b_{11}(z+c)e^{\gamma(z+c)}+b_{10}(z+c)}{(e^{\gamma(z+2c)}-1)(e^{\gamma(z+c)}-1)} = Q(z)\frac{b_{11}(z)e^{\gamma(z)}+b_{10}(z)}{(e^{\gamma(z+c)}-1)(e^{\gamma(z)}-1)}$$

or

$$\frac{b_{11}(z+c)e^{\gamma(z+c)}+b_{10}(z+c)}{e^{\gamma(z+2c)}-1}=Q(z)\frac{b_{11}(z)e^{\gamma(z)}+b_{10}(z)}{e^{\gamma(z)}-1},$$

or

$$b_{11}(z+c)e^{\gamma(z+c)+\gamma(z)} - Q(z)b_{11}(z)e^{\gamma(z+2c)+\gamma(z)} - Q(z)b_{10}(z)e^{\gamma(z+2c)} - b_{11}(z+c)e^{\gamma(z+c)} + (Q(z)b_{11}(z)+b_{10}(z+c))e^{\gamma(z)} + Q(z)b_{10}(z) - b_{10}(z+c) = 0.$$

That is,

$$A_2(z)e^{2\gamma(z)} + A_1(z)e^{\gamma(z)} + A_0(z)e^0 = 0,$$
(26)

where

$$\begin{cases} A_0(z) = Q(z)b_{10}(z) - b_{10}(z+c) \\ A_1(z) = -Q(z)b_{10}(z)e^{\gamma(z+2c)-\gamma(z)} - b_{11}(z+c)e^{\gamma(z+c)-\gamma(z)} + Q(z)b_{11}(z) + b_{10}(z+c), \\ A_2(z) = b_{11}(z+c)e^{\gamma(z+c)-\gamma(z)} - Q(z)b_{11}(z)e^{\gamma(z+2c)-\gamma(z)}. \end{cases}$$
(27)

By (24), (27) and Lemma 2.1, we have

$$\begin{cases} \sigma(A_0) \le \sigma(b_{10}) < \deg \gamma \\ \sigma(A_1) \le \max\{\sigma(b_{10}), \sigma(b_{11}), \sigma(e^{\gamma(z+2c)-\gamma(z)}), \sigma(e^{\gamma(z+c)-\gamma(z)})\} = \max\{\sigma(b_{10}), \sigma(b_{11}), \deg \gamma - 1\} < \deg \gamma, \\ \sigma(A_2) \le \max\{\sigma(b_{11}), \sigma(e^{\gamma(z+c)-\gamma(z)}), \sigma(e^{\gamma(z+2c)-\gamma(z)})\} = \max\{\sigma(b_{11}), \deg \gamma - 1\}\} < \deg \gamma. \end{cases}$$

Thus, $\sigma(A_i) < \deg \gamma$ (*j* = 0, 1, 2). Since e^{γ} is of regular growth order deg γ , we obtain

 $T(r, A_i) = o\{T(r, e^{\gamma})\} = o\{T(r, e^{2\gamma})\}, \quad i = 0, 1, 2.$

Applying Lemma 2.3 to (26), we have

$$A_2(z) \equiv 0, \quad A_1(z) \equiv 0, \quad A_0(z) \equiv 0.$$

By $A_2(z) \equiv 0$ and (27), we obtain

$$b_{11}(z+c)e^{\gamma(z+c)-\gamma(z)} - Q(z)b_{11}(z)e^{\gamma(z+2c)-\gamma(z)} \equiv 0,$$

or

$$b_{11}(z+c) - Q(z)e^{\gamma(z+2c) - \gamma(z+c)}b_{11}(z) \equiv 0,$$
(28)

Applying Lemma 2.2 to equation (28), we have

$$\sigma(b_{11}) \geq \sigma(e^{\gamma(z+2c)-\gamma(z+c)}) + 1 = (\deg \gamma - 1) + 1 = \deg \gamma.$$

which contradicts with (24).

Thus, f(z) of the form (12) cannot be a meromorphic solution of equation (4). \Box

Lemma 2.6. [19] Let $A_0(z), \ldots, A_n(z)$ be entire functions of finite order such that among those coefficitets having the maximal order $\sigma = \max\{\sigma(A_k), 0 \le k \le n\}$, exactly one has its type strictly greater than the others. If $f(z) \ne 0$ is a meromorphic solution of equation

$$A_n(z)f(z+\omega_n)+\dots+A_1(z)f(z+\omega_1)+A_0(z)f(z)=0,$$
(29)

then $\sigma(f) \geq \sigma + 1$.

Lemma 2.7. [11, 19] Let w be a transcendental meromorphic solution with finite order of difference equation

P(z,w)=0,

where P(z, w) is a difference polynomial in w(z). If $P(z, a) \neq 0$ for a meromorphic function a, where a is a small function with respect to w, then

$$m\left(r,\frac{1}{w-a}\right) = S(r,w).$$

3. Proof of Theorem 1.4

Proof. (i) We first support that $\Delta f(z) \neq 0$. Then equation (5) can be changed into equation (4). Since f(z) and g(z) share a, b, ∞ CM, we have

$$N\left(r,\frac{1}{f-a}\right) = N\left(r,\frac{1}{g-a}\right), \ N\left(r,\frac{1}{f-b}\right) = N\left(r,\frac{1}{g-b}\right), \ N(r,f) = N(r,g).$$

By the second fundamental Nevanlinna Theorem, we have

$$T(r,g) \leq N(r,g) + N\left(r,\frac{1}{g-a}\right) + N\left(r,\frac{1}{g-b}\right) + S(r,g)$$
$$= N(r,f) + N\left(r,\frac{1}{f-a}\right) + N\left(r,\frac{1}{f-b}\right) + S(r,g)$$
$$\leq 3T(r,f) + S(r,g).$$

Thus, q(z) is of finite order.

Since f(z) and g(z) share a, b, ∞ CM, we see again that

$$\frac{f(z)-a}{g(z)-a} = e^{\alpha(z)},\tag{30}$$

and

$$\frac{f(z) - b}{g(z) - b} = e^{\beta(z)},$$
(31)

where $\alpha(z)$ and $\beta(z)$ are polynomials.

Assume, to the contrary, that $f(z) \neq g(z)$. Then from (30) and (31), we obtain

 $e^{\alpha} \neq 1$, $e^{\beta} \neq 1$, $e^{\alpha} \neq e^{\beta}$, $\alpha(z) \neq \beta(z)$.

Again by (30) and (31), we get

$$f(z) = a + (b - a)\frac{e^{\beta} - 1}{e^{\beta - \alpha} - 1},$$
(32)

or

$$f(z) = a + (b - a)\frac{e^{\beta} - 1}{e^{\gamma} - 1},$$
(33)

where $\gamma = \beta - \alpha$ is a nonzero polynomial.

If β and γ are both constants, then *f* is a constant from (33), a contradiction.

If β is a constant and denoting $A = e^{\beta}$, then $A \neq 1$. (32) shows

$$f(z) = a + (b - a) \frac{A - 1}{Ae^{-\alpha} - 1}.$$

Hence, f(z) has two distinct finite Borel exceptional values a and a + (b - a)(1 - A), which contradicts with Remark 1.3.

If α is a constant and denoting $B = e^{-\alpha}$, then $B \neq 1$. (32) shows

$$f(z) = a + (b-a)\frac{e^{\beta}-1}{Be^{\beta}-1}.$$

Thus, f(z) has two distinct finite Borel exceptional values *b* and $a + \frac{b-a}{B}$, which contradicts with Remark 1.3 again.

If γ is a constant and denoting $A = \frac{b-a}{a^{\gamma}-1}$, B = a - A, then A, B are constants. By (33), we have

$$f(z) = a + Ae^{\beta} - A = Ae^{\beta} + B.$$

It is easy to see that f(z) has two Borel values B and ∞ . Theorem 1.2 (iii) shows deg $\beta = 1$. Without loss of generality, we assume $\beta(z) = mz$, then $f(z) = Ae^{mz} + B$, where m is a nonzero constant. Thus,

$$\Delta f(z) = A(e^{mc} - 1)e^{mz}, \quad \Delta f(z+c) = Ae^{mc}(e^{mc} - 1)e^{mz}.$$
(34)

We note that $\Delta f(z) \neq 0$ from (4). Thus, $e^{mc} - 1 \neq 0$ and $\Delta f(z + c) = e^{mc} \Delta f(z)$, which contradicts with Lemma 2.4.

We deduce from (33) and Lemma 2.5 that deg β = deg γ , and

$$\Delta f(z) = (b-a) \left(\frac{e^{\beta(z+c)} - 1}{e^{\gamma(z+c)} - 1} - \frac{e^{\beta(z)} - 1}{e^{\gamma(z)} - 1} \right).$$
(35)

Without loss of generality, we assume Q(z) is a nonconstant polynomial in Lemma 2.4. By (35) and Lemma 2.4, we conclude that

$$\frac{e^{\beta(z+2c)}-1}{e^{\gamma(z+2c)}-1}-\frac{e^{\beta(z+c)}-1}{e^{\gamma(z+c)}-1}=Q(z)\left(\frac{e^{\beta(z+c)}-1}{e^{\gamma(z+c)}-1}-\frac{e^{\beta(z)}-1}{e^{\gamma(z)}-1}\right),$$

or

$$\frac{e^{\beta(z+2c)}-1}{e^{\gamma(z+2c)}-1}+Q(z)\frac{e^{\beta(z)}-1}{e^{\gamma(z)}-1}=(Q(z)+1)\frac{e^{\beta(z+c)}-1}{e^{\gamma(z+c)}-1},$$

that is,

$$\begin{split} e^{\beta(z+2c)+\gamma(z+c)+\gamma(z)} &+ Q(z)e^{\beta(z)+\gamma(z+2c)+\gamma(z+c)} - (Q(z)+1)e^{\beta(z+c)+\gamma(z+2c)+\gamma(z)} \\ &- e^{\beta(z+2c)+\gamma(z+c)} - Q(z)e^{\beta(z)+\gamma(z+c)} - e^{\beta(z+2c)+\gamma(z)} - Q(z)e^{\beta(z)+\gamma(z+2c)} \\ &+ (Q(z)+1)e^{\beta(z+c)+\gamma(z+2c)} + (Q(z)+1)e^{\beta(z+c)+\gamma(z)} - e^{\gamma(z+c)+\gamma(z)} \\ &- Q(z)e^{\gamma(z+2c)+\gamma(z+c)} + (Q(z)+1)e^{\gamma(z+2c)+\gamma(z)} + e^{\beta(z+2c)} - (Q(z)+1)e^{\beta(z+c)} \\ &+ Q(z)e^{\beta(z)} - e^{\gamma(z+2c)} + (Q(z)+1)e^{\gamma(z+c)} - Qe^{\gamma(z)} = 0. \end{split}$$

Rewriting the above equality as

$$A_4(z)e^{\beta(z)+2\gamma(z)} + A_3(z)e^{\beta(z)+\gamma(z)} + A_2(z)e^{2\gamma(z)} + A_1(z)e^{\beta(z)} + A_0(z)e^{\gamma(z)} = 0,$$
(36)

where

$$\begin{aligned} A_{4}(z) &= e^{\beta(z+2c)-\beta(z)+\gamma(z+c)-\gamma(z)} + Q(z)e^{\gamma(z+2c)+\gamma(z+c)-2\gamma(z)} - (Q(z)+1)e^{\beta(z+c)-\beta(z)+\gamma(z+2c)-\gamma(z)}, \\ A_{3}(z) &= -e^{\beta(z+2c)-\beta(z)+\gamma(z+c)-\gamma(z)} - Q(z)e^{\gamma(z+c)-\gamma(z)} - e^{\beta(z+2c)-\beta(z)} - Q(z)e^{\gamma(z+2c)-\gamma(z)} \\ &+ (Q(z)+1)e^{\beta(z+c)-\beta(z)+\gamma(z+2c)-\gamma(z)} + (Q(z)+1)e^{\beta(z+c)-\beta(z)}, \\ A_{2}(z) &= -e^{\gamma(z+c)-\gamma(z)} - Q(z)e^{\gamma(z+2c)+\gamma(z+c)-2\gamma(z)} + (Q(z)+1)e^{\gamma(z+2c)-\gamma(z)}, \\ A_{1}(z) &= e^{\beta(z+2c)-\beta(z)} - (Q(z)+1)e^{\beta(z+c)-\beta(z)} + Q(z), \\ A_{0}(z) &= -e^{\gamma(z+2c)-\gamma(z)} + (Q(z)+1)e^{\gamma(z+c)-\gamma(z)} - Q(z). \end{aligned}$$
(37)

Obviously,

$$\begin{cases} \sigma(A_4) \le \max\{\deg \beta - 1, \deg \gamma - 1\}, \ \sigma(A_3) \le \max\{\deg \beta - 1, \deg \gamma - 1\}, \\ \sigma(A_2) \le \deg \gamma - 1, \ \sigma(A_1) \le \deg \beta - 1, \ \sigma(A_0) \le \deg \gamma - 1. \end{cases}$$

That is,

$$\sigma(A_j) < \deg \beta = \deg \gamma, \quad (j = 0, 1, 2, 3, 4).$$
 (40)

Thus, equation (36) can be rewritten as

$$A_4(z)e^{\beta(z)+\gamma(z)} + A_3(z)e^{\beta(z)} + A_2(z)e^{\gamma(z)} + A_1(z)e^{\beta(z)-\gamma(z)} + A_0(z) = 0.$$
(41)

In the following, we divide our proof into four cases. **Case 3.1.** $deg(\beta + \gamma) < deg \gamma$. Combining this with $deg \beta = deg \gamma$, we get

$$\deg(\beta - \gamma) = \deg \gamma, \ \deg(\beta - 2\gamma) = \deg \gamma.$$

Thus, e^{β} , e^{γ} , $e^{\beta-\gamma}$, $e^{\beta-2\gamma}$ are of regular growth order deg γ .

Equation (41) shows that

$$A_3(z)e^{\beta(z)} + A_2(z)e^{\gamma(z)} + A_1(z)e^{\beta(z)-\gamma(z)} + B_0(z) = 0,$$
(42)

where

$$B_0(z) = A_4(z)e^{\beta(z) + \gamma(z)} + A_0(z).$$

By this and (40), we obtain $\sigma(B_0) \leq \max\{\sigma(A_4), \sigma(A_0), \deg(\beta + \gamma)\} < \deg \gamma = \deg \beta$. Then

$$\begin{cases} T(r, A_j) = o\{T(r, e^{\beta})\} = o\{T(r, e^{\gamma})\} = oT(r, e^{\beta - \gamma}) = o\{T(r, e^{\beta - 2\gamma})\} & (j = 1, 2, 3) \\ T(r, B_0) = o\{T(r, e^{\beta})\} = o\{T(r, e^{\gamma})\} = o\{T(r, e^{\beta - \gamma})\} = o\{T(r, e^{\beta - 2\gamma})\} \end{cases}$$

Together with (42) and Lemma 2.3, we have

$$B_0(z) \equiv 0, \quad A_j(z) \equiv 0, \quad j = 1, 2, 3$$

By $A_2(z) \equiv 0$ and (37), we have

$$-e^{\gamma(z+c)-\gamma(z)} - Q(z)e^{\gamma(z+2c)+\gamma(z+c)-2\gamma(z)} + (Q(z)+1)e^{\gamma(z+2c)-\gamma(z)} \equiv 0.$$

or

$$-Q(z)e^{\gamma(z+2c)-\gamma(z)} + (Q(z)+1)e^{\gamma(z+2c)-\gamma(z+c)} - 1 \equiv 0.$$
(43)

In **Case 3.1**, we again split two subcases. **Subcase 3.1.1.** deg $\gamma \ge 2$. Let $H(z) = e^{\gamma(z+c)-\gamma(z)}$, then

 $e^{\gamma(z+2c)-\gamma(z)} = e^{\gamma(z+2c)-\gamma(z+c)+\gamma(z+c)-\gamma(z)} = H(z+c)H(z).$

Thus, equation (43) can be written as

-Q(z)H(z+c)H(z) + (Q(z)+1)H(z+c) - 1 = 0.

For any given meromorphic function w(z), set

P(z,w) = -Q(z)w(z+c)w(z) + (Q(z)+1)w(z+c) - 1.

Then $P(z, H(z)) \equiv 0$. Moreover, $P(z, 0) = -1 \neq 0$. By this and Lemma 2.7, we have $m(r, \frac{1}{H}) = S(r, H)$. But

$$m\left(r,\frac{1}{H}\right)=m(r,e^{\gamma(z)-\gamma(z+c)})=T\left(r,\frac{1}{H}\right)=T(r,H)+O(1).$$

Thus, T(r, H) = S(r, H), a contradiction.

Subcase 3.1.2. deg $\gamma = 1$. Let $\gamma(z) = mz + n_1$, where $m \neq 0, n_1$ are complex constants. Then $\gamma(z + 2c) - \gamma(z + c) = mc, \gamma(z + 2c) - \gamma(z) = 2mc$. Substituting these into (43), we have

 $(e^{mc} - 1)(e^{mc}Q(z) - 1) = 0.$

Since Q(z) is a nonconstant polynomial, we have $e^{mc} = 1$. Then $e^{\gamma(z+c)} = e^{\gamma(z)}$. By deg β = deg γ , deg $(\beta + \gamma) <$ deg β , we may assume $\beta(z) = -mz + n_2$, where n_2 is a complex constant. So, $e^{\beta(z+c)} = e^{\beta(z)}$. By $e^{\beta(z+c)} = e^{\beta(z)}$, $e^{\gamma(z+c)} = e^{\gamma(z)}$ and (32), we see f(z+c) = f(z). Thus, $\Delta f(z) = 0$. This contradicts with $\Delta f(z) \neq 0$. **Case 3.2.** deg $(\beta - \gamma) <$ deg γ . Equation (41) shows that

$$\left(A_4(z)e^{\beta-\gamma}\right)e^{2\gamma} + \left(A_3(z)e^{\beta-\gamma} + A_2(z)\right)e^{\gamma} + \left(A_1(z)e^{\beta-\gamma} + A_0(z)\right)e^0 = 0,\tag{44}$$

By (40), (44), deg($\beta - \gamma$) < deg γ and Lemma 2.3, we obtain

$$A_4(z)e^{\beta-\gamma} \equiv 0, \ A_3(z)e^{\beta-\gamma} + A_2(z) \equiv 0, \ A_1(z)e^{\beta-\gamma} + A_0(z) \equiv 0.$$

Substituting (38), (39) and $\beta(z) = \alpha(z) + \gamma(z)$ into the last equality $A_1(z)e^{\beta-\gamma} + A_0(z) \equiv 0$, we have

$$e^{\gamma(z+2c)-\gamma(z)} \left(e^{\alpha(z+2c)} - 1 \right) - (Q+1) e^{\gamma(z+c)-\gamma(z)} \left(e^{\alpha(z+c)} - 1 \right) + Q \left(e^{\alpha(z)} - 1 \right) = 0.$$

That is to say, $y(z) = e^{\alpha(z)} - 1$ is a meromorphic solution of equation

$$e^{\gamma(z+2c)-\gamma(z)}y(z+2c) - (Q+1)e^{\gamma(z+c)-\gamma(z)}y(z+c) + Qy(z) = 0.$$
(45)

Since α cannot be a constant, by deg($\beta - \gamma$) = deg α < deg γ , then deg $\gamma \ge 2$. Set

$$\gamma(z) = a_k z^k + a_{k-1} z^{k-1} + \dots + a_0,$$

where $k \ge 2$ is an integer, $a_k \ne 0, a_{k-1}, \dots, a_0$ are constant. Then

$$\gamma(z+2c)-\gamma(z)=2kca_k z^{k-1}+\cdots, \quad \gamma(z+c)-\gamma(z)=kca_k z^{k-1}+\cdots.$$

By these, we see in the equation (45), the coefficient $e^{\gamma(z+2c)-\gamma(z)}$ is of order k-1 with type $|2kca_k|$, the coefficient $-(Q+1)e^{\gamma(z+c)-\gamma(z)}$ is of order k-1 with type $|kca_k|$. By these and applying Lemma 2.6 to equation (45), we have $\sigma(y) \ge (k-1) + 1 = k = \deg \gamma$. But $\sigma(y) = \sigma(e^{\alpha} - 1) = \deg \alpha = \deg(\beta - \gamma) < \deg \gamma$, a contradiction.

Case 3.3. deg($\beta - 2\gamma$) < deg γ . Equation (41) can be rewritten as

$$A_4(z)e^{\beta(z)} + A_3(z)e^{\beta(z)-\gamma(z)} + A_0(z)e^{-\gamma(z)} + \left(A_2(z) + A_1(z)e^{\beta(z)-2\gamma(z)}\right) = 0.$$
(46)

By deg β = deg γ and deg($\beta - 2\gamma$) < deg γ , we have deg($\beta - \gamma$) = deg($\beta + \gamma$) = deg γ . By this and (40), we have

$$\begin{cases} T(r, A_j) = o\{T(r, e^{\beta})\} = o\{T(r, e^{\gamma})\} = o\{T(r, e^{\beta - \gamma})\} = o\{T(r, e^{\beta + \gamma})\} & (j = 0, 3, 4) \\ T(r, A_2 + A_1 e^{\beta - 2\gamma}) = o\{T(r, e^{\beta})\} = o\{T(r, e^{\gamma})\} = o\{T(r, e^{\beta - \gamma})\} = o\{T(r, e^{\beta + \gamma})\}. \end{cases}$$

Combining this with (46) and Lemma 2.3, it follows

$$A_4(z) \equiv 0, \quad A_3(z) \equiv 0, \quad A_0(z) \equiv 0, \quad A_2(z) + A_1(z)e^{\beta(z) - 2\gamma(z)} \equiv 0.$$

By $A_0(z) \equiv 0$ and (39), we have

$$-e^{\gamma(z+2c)-\gamma(z)} + (Q(z)+1)e^{\gamma(z+c)-\gamma(z)} - Q(z) \equiv 0.$$
(47)

If deg $\gamma \ge 2$, then deg($\gamma(z + 2c) - \gamma(z)$) = deg($\gamma(z + c) - \gamma(z)$) = deg $\gamma - 1 \ge 1$. Set $H(z) = e^{\gamma(z+c)-\gamma(z)}$, then $e^{\gamma(z+2c)-\gamma(z)} = H(z+c)H(z)$. Equation (47) can be written as

-H(z+c)H(z) + (Q(z)+1)H(z) - Q(z) = 0.

For any given meromorphic function w(z), set

P(z,w) = -w(z+c)w(z) + (Q(z)+1)w(z) - Q(z).

Hence, P(z, H(z)) = 0. It is easy to see $P(z, 0) = -Q(z) \neq 0$, by this and Lemma 2.7, we have $m\left(r, \frac{1}{H}\right) = S(r, H)$. Thus, $N\left(r, \frac{1}{H}\right) = T(r, H) + S(r, H)$. But $N\left(r, \frac{1}{H}\right) = N\left(r, \frac{1}{e^{\gamma(z+c)-\gamma(z)}}\right) = 0$, a contradiction.

If deg $\gamma = 1$, let $\gamma(z) = mz + n_1$, where $m \neq 0, n_1$ are constants. Hence, $\gamma(z + 2c) - \gamma(z) = 2mc$, $\gamma(z + c) - \gamma(z) = mc$, substituting these into (47), we get

 $(e^{mc} - 1)(Q(z) - e^{mc}) = 0.$

Thus, $e^{mc} = 1$. So, $e^{\gamma(z+c)} = e^{\gamma(z)}$.

By $\deg(\beta - 2\gamma) < \deg\beta = \deg\gamma$, we may assume $\beta(z) = 2mz + n_2$, where n_2 is a constant. Then $e^{\beta(z+c)} = e^{2mz+2mc+n_2} = e^{\beta(z)}$. By $e^{\beta(z+c)} = e^{\beta(z)}$, $e^{\gamma(z+c)} = e^{\gamma(z)}$ and (32), we see f(z+c) = f(z). Then $\Delta f(z) \equiv 0$, a contradiction again.

Case 3.4. $deg(\beta + \gamma) = deg(\beta - \gamma) = deg(\beta - 2\gamma) = deg \gamma$. By this and (40), for j = 0, 1, 2, 3, 4, we have

$$T(r, A_j) = o\{T(r, e^{\beta})\} = o\{T(r, e^{\gamma})\} = o\{T(r, e^{\beta - \gamma})\} = o\{T(r, e^{\beta + \gamma})\} = o\{T(r, e^{\beta - 2\gamma})\}.$$

Combining this with Lemma 2.3, we have

 $A_i(z) \equiv 0, \quad i = 0, 1, 2, 3, 4.$

By $A_2(z) \equiv 0$ and (37), we also obtain (43).

If deg $\gamma \ge 2$, using the same method as the above **Case 3.1.1**, we get a contradiction.

If deg $\gamma = 1$, then deg $\beta = \text{deg } \gamma = 1$. Let $\gamma(z) = mz + n_1, \beta(z) = nz + n_2$, where $m \neq 0, n \neq 0, n_1, n_2$ are complex constants. Then $\gamma(z + 2c) - \gamma(z + c) = mc, \gamma(z + 2c) - \gamma(z) = 2mc$. Substituting these into (43), we have

$$(e^{mc} - 1)(e^{mc}Q(z) - 1) = 0.$$

Since Q(z) is a nonconstant polynomial, we have $e^{mc} = 1$. Then $e^{\gamma(z+c)} = e^{\gamma(z)}$.

By $A_1(z) \equiv 0$, (38) and $\beta(z + 2c) - \beta(z) = 2nc$, $\beta(z + c) - \beta(z) = nc$, we have

$$(e^{nc} - 1)(e^{nc} - Q(z)) = 0.$$

Since Q(z) is a nonconstant polynomial, we have $e^{nc} = 1$. Then $e^{\beta(z+c)} = e^{\beta(z)}$. By $e^{\beta(z+c)} = e^{\beta(z)}$, $e^{\gamma(z+c)} = e^{\gamma(z)}$ and (32), we see f(z+c) = f(z). Then $\Delta f(z) \equiv 0$, a contradiction.

(ii) We second support that $\Delta f(z) \equiv 0$. By checking the proof of Theorem 1.4 (i), we also obtain (30)–(34). Thus, we deduce from (34) and $\Delta f(z) \equiv 0$ that $e^{mc} = 1$, and $mc = 2k_1\pi i$ for some nonzero integer k_1 . Therefore, we obtain from (31), $\beta(z) = mz$ and $f(z) = Ae^{mz} + B$ that

$$g(z) = \frac{(b+A)f - b(A+B)}{f-B} = L(f),$$

where L(f) is a Möbius transformation of f. Thus, (ii) holds.

(iii) We third support that $\Delta f(z) \equiv 0$. By checking the proof of **subcase 3.1.2**, **Case 3.3 and Case 3.4** in the Theorem 1.4 (i), we see $\gamma(z) = mz + n_1$, $\beta(z) = nz + n_2$, where $mc = 2k_1\pi i$, $nc = 2k_2\pi i$ for some nonzero integer k_1 , k_2 . Substituting $\gamma(z) = mz + n_1$, $\beta(z) = nz + n_2$ into (33), we have

$$f(z) = a + (b-a)\frac{e^{nz+n_2} - 1}{e^{mz+n_1} - 1} = a + (b-a)\frac{Ae^{nz} - 1}{Be^{mz} - 1},$$
(48)

where $A = e^{n_2}$, $B = e^{n_1}$ are nonzero constants, and $\frac{n}{m} = \frac{k_1}{k_2}$ is a rational number. Substituting (48), $\beta(z) = nz + n_2$ into (31), we have

$$g = b + \frac{(b-a)}{A} \frac{A - Be^{(m-n)z}}{Be^{mz} - 1}$$

By $\alpha(z) = \beta(z) - \gamma(z)$ cannot be a constant, we see $\frac{n}{m} \neq 1$. Thus, (iii) holds. \Box

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