

Limiting forms of difference Little Picard theorems ¹

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Outline

Difference Painlevé property

Difference Little Picard Theorems

Infinite periods

Vanishing periods

Painlevé Property

- Let $R(z, \cdot, \cdot)$ be rational in y, y' , and the coefficients are analytic in z . Picard proposed to determine the forms of R in

$$\frac{d^2y}{dz^2} = R(z, y, y') = \frac{P(z, y, y')}{Q(z, y, y')}$$

such that **ALL** solutions have *only* fixed critical points, where P, Q are of the forms $\sum_{l=(i_1, i_2)} a_l y^{i_1} (y')^{i_2}$.

- The above assumption is equivalent to:
All solutions are single-valued around all movable singularities.
- This is the criterion used by Painlevé, Gambier et al (1893–1906) to find all the possible R . The criterion is now called the Painlevé property.
- Accordingly, **50** classes of R : **6** of them are new.

Painlevé Property

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- Accordingly, **50** classes of R : **6** of them are new.

Painlevé equations

- P_I: $y'' = 6y^2 + z$
- P_{II}: $y'' = 2y^3 + zy + \alpha$
- P_{III}: $y'' = \frac{y'^2}{y} - \frac{1}{z}y' + \frac{1}{z}(\alpha y^2 + \beta) + \gamma y^3 + \frac{\delta}{y}$
- P_{IV}: $y'' = \frac{y'^2}{2y} + \frac{3y^3}{2} + 4zy^2 + 2(z^2 - \alpha)y + \frac{\beta}{y}$
- P_V: $y'' = \left[\frac{y'^2}{2y} + \frac{y'^2}{y-1} \right] - \frac{y'}{z} + \frac{(y-1)^2}{z^2} \left(\alpha + \frac{\beta}{y} \right) + \frac{\gamma y}{z} + \frac{\delta y(y+1)}{y-1}$
- P_{VI}:

$$y'' = \frac{1}{2} \left(\frac{1}{y} + \frac{1}{y-1} + \frac{1}{y-t} \right) (y')^2 - \left(\frac{1}{t} + \frac{1}{t-1} + \frac{1}{y-t} \right) y' + \frac{y(y-1)(y-t)}{t^2(t-1)^2} \left(\alpha + \beta \frac{t}{y^2} + \gamma \frac{t-1}{(y-1)^2} + \delta \frac{t(t-1)}{(y-t)^2} \right)$$

Which are Integrable discrete Eqns?

- What are *integrable difference equations*

$$x_{n+1} + x_{n-1} = R(n; x_{n-1}, x_n) = \frac{P(n, x_{n-1}, x_n)}{Q(n, x_{n-1}, x_n)}?$$

where R is rational in x_{n-1}, x_n , coefficients in n

- Grammaticos, Ramani and Papageorgiou (e.g. Phys. Rev. Lett. 1991): *Singularity Confinement Property* that successfully identified a large number of integrable difference equations that arise from physical applications (e.g. 2D-quantum field theory)
- **E.g.** It is generally regarded that the Eqn

$$x_{n+1} + x_{n-1} = \frac{(\alpha n + \beta)x_n + \gamma}{1 - x_n^2},$$

denoted by dP_{II} , is a discrete analogue of P_{II}

Some discrete Painlevé equations

- dP_I: $x_{n+1} + x_n + x_{n-1} = \frac{\alpha n + \gamma(-1)^n}{x_n} + \delta;$
- dP_{VI}: $(x_{n+1} + x_n)(x_n + x_{n-1}) = \frac{(x_n^2 - \kappa^2)(x_n^2 - \mu^2)}{(x_n + \alpha n + \beta)^2 - \gamma^2}$
- a - dP_I: $\frac{(\alpha n + \beta)}{x_{n+1} + x_n} + \frac{(\alpha(n-1) + \beta)}{x_n + x_{n-1}} = -x_n^2 + \gamma;$
- a - dP_I: $x_{n+1} + x_{n-1} = \frac{\alpha n + \beta}{x_n} + \frac{\gamma}{x_n^2};$
- a - dP_{II}:

$$\frac{\alpha n + \beta}{x_{n+1}x_n + 1} + \frac{\alpha(n-1) + \beta}{x_nx_{n-1} + 1} = -x_n + \frac{1}{x_n} + (\alpha n + \beta) + \gamma.$$

Discrete to continuous

- Philosophy: In general, consider

$$y(z+1) - y(z) = hF(y(z)).$$

- Change of variables:

$$y(z) = u(x), \quad x = hz.$$

So

$$\frac{u(x+h) - u(x)}{h} = F(u(x)).$$

Letting

$$h \rightarrow 0 \quad \Rightarrow \quad \frac{du}{dx} = F(u(x)).$$

- But $x = hz$, so $h \rightarrow 0 \Rightarrow z \rightarrow \infty$.
- So *local property (finite difference)* is being “transferred” to ∞ : **Nevanlinna theory** applies.

Discrete Eqns verse Functional Eqns

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Discrete variable \longrightarrow Continuous variable

- dP_{II}

$$y_{n+1} + y_{n-1} = \frac{(\alpha n + \beta)y_n + \gamma}{1 - y_n^2}$$

- \longrightarrow

$$y(z+1) + y(z-1) = \frac{(\alpha z + \beta)y(z) + \gamma}{1 - y(z)^2}.$$

Difference Painlevé test

- Grammaticos, Ramani & Papageorgiou (1991): *Singularity Confinement Property*: $a, b, \infty, c, d, \infty, \infty, e, f \dots$. If finite values always return, then it is *integrable*.
- Conte and Mussette (1996): *Discrete Painlevé Test*.
- Veselov (1992): The *integrability* has an essential correlation with the *weak growth* of certain characteristics. (Arnold (1991)).
- Ablowitz, Halburd and Herbst (2000): Finite order of growth at infinity via the Nevanlinna Theory.
- Shimomura (1981), Yanagihara (1985): there are large classes of 1st- and 2nd-order difference equations that admit (global) meromorphic solutions.

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Malmquist's theorem

- L. Fuchs (1884): Let the Eqn.

$$y'(z) = \frac{P(z, y)}{Q(z, y)} \quad (1)$$

where P, Q are polynomials in y with coefficients analytic in z . If *all the solutions* of (1) have only fixed critical points (i.e., Painlevé property), then it must reduce to a Riccati Eqn.:

$$y'(z) = p_2(z)y^2 + p_1(z)y + p_0(z). \quad (2)$$

- Malmquist (1913): If the DE (1) admits a *transcendental meromorphic solution*, then it reduces to a Riccati eqn (1)
- K. Yosida (1933) gave a very simple "Nevanlinna proof".

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Nevanlinna characteristics

- Nevanlinna introduces the *Nevanlinna characteristics* $T(r, f)$ to replace *maximum modulus function*
 $M(r, f) = \max_{|z|=r} |f(re^{i\theta})|$, and $T(r, f) \sim \log M(r, f)$ for f entire.
- $n(r, f) := \#$ (poles of $f(z)$ in $|z| < r$).

-

$$\begin{aligned} T(r, f) &:= m(r, f) + N(r, f) \\ &:= \frac{1}{2\pi} \int_0^{2\pi} \log^+ |f(re^{i\theta})| d\theta + \int_0^r \frac{n(t, f)}{t} dt. \end{aligned}$$

- Abbreviation: for arbitrary $a \in \mathbb{C}$

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

- $T(r, f)$ is a convex function of $\log r$, $T(r, f) \uparrow \infty$ as $r \uparrow \infty$.

Nevanlinna order

- Let f be entire,

$$T(r, f) \sim \log M(r, f).$$

- When f is meromorphic, its order $\sigma(f)$ is defined by

$$\sigma(f) = \overline{\lim}_{r \rightarrow \infty} \frac{\log T(r, f)}{\log r} = \begin{cases} 0 & \text{(zero order) e.g., polynomial} \\ < +\infty & \text{(finite order) e.g., } e^{\text{polynomial}} \\ +\infty & \text{(infinite order) e.g., } e^{e^z} \end{cases}$$

2nd order difference Malmquist's Thm

Theorem (Halburd-Korhonen (2007))

If the Eqn.

$$y(z+1) + y(z-1) = R(z, y)$$

where R is rational in y and polynomial in z , has a finite order transcendental meromorphic solution., then either y satisfies $\bar{y} = (\bar{p}y + q)/(y + p)$ or after a linear transformation

- $\bar{y} + y + \underline{y} = \frac{\pi_1 z + \pi_2}{y} + \kappa_1;$
 $\bar{y} - y + \underline{y} = \frac{\pi_1 z + \pi_2}{y} + (-1)^z \kappa_1;$
- $\bar{y} + \underline{y} = \frac{\pi_1 z + \pi_3}{y} + \pi_2; \quad \bar{y} + \underline{y} = \frac{\pi_1 z + \kappa_1}{y} + \frac{\pi_2}{y^2};$
- $\bar{y} + \underline{y} = \frac{(\pi_1 z + \kappa_1)y + \pi_2}{(-1)^{-z} - y^2}; \quad \bar{y} + \underline{y} = \frac{(\pi_1 z + \kappa_1)y + \pi_2}{1 - y^2};$
- $\bar{y}y + y\underline{y} = p; \quad \bar{y} + \underline{y} = py + q$ where p, q are polynomials and π_k, κ_k are periodic of period k ($= 1, 2, 3$).

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A discrete Clunie lemma

- Theorem (Halburd-Korhonen (2006))

Let $f(z)$ is a finite order σ meromorphic solution to the difference equation

$$f^n P(z, f) = Q(z, f)$$

where both P and Q are difference polynomials of $f(z)$ and its shifts such that the total degree of $Q \leq n$. Then for each $\varepsilon > 0$

$$m(r, P) = O(r^{\sigma-1+\varepsilon})$$

holds for all r without exceptional set (written in C.-Feng format).

- This lemma is crucial in establishing the conjecture of Ablowitz, Halburd & Herbst.
- The lemma is refined by Laine and Yang (2007). There are several versions now.

A logarithmic difference lemma

- Theorem (Halburd-Korhonen (2006), C.-Feng (2008))

Let $f(z)$ be a meromorphic function of finite order σ . Then for each $\varepsilon > 0$, we have

$$m\left(r, \frac{f(z+1)}{f(z)}\right) = O(r^{\sigma-1+\varepsilon}). \quad (3)$$

- This is generally *not true* for infinite order functions.
- This essentially means that

$$m\left(\frac{f(z+1)}{f(z)}, r\right) = o(T(r, f)) \quad \text{a.e.} \quad (4)$$

- Nevanlinna's original estimate:

$$f(z+1)/f(z) \longrightarrow f'(z)/f(z),$$

so that (4) holds without growth order restriction !!

Little Picard's Theorem

- Theorem (Picard (1879))

An entire function f assumes every value in \mathbb{C} , except perhaps for at most one exception

(E.g. $f(x) = e^x$.)

- Method: Elliptic modular functions and Liouville's theorem.
- Thus for an non-constant meromorphic function f

$$f(\mathbb{C}) = \hat{\mathbb{C}} \setminus \{\text{at most two points}\}.$$

That is, a meromorphic function that omits three points must reduce to a *constant*.

- We say points in $\hat{\mathbb{C}}$ that are missed or assumed only finitely many times by f a *Picard exceptional values*.

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Nevanlinna Theory I

- Key inequality I: Given $a_1, a_2 \in \mathbb{C}$,

$$T(r, f) < N(r, f) + N(r, a_1) + N(r, a_2) - N_1(r, f) \quad (5) \\ + O(r \log T(r, f)), \quad r \rightarrow \infty (\notin E)$$

where

$$N_1(r, f) = N(r, 1/f') + 2N(r, f) - N(r, f').$$

- z_0 is a pole of f :

$$\begin{aligned} \text{contrib. of } N(r, f) - N_1(r) &= N(r, f) - 2N(r, f) + N(r, f') \\ &= -N(r, f) + N(r, f') = 1; \end{aligned}$$

- z_0 is a a_j -point ($j = 1, 2$) of f :

$$\begin{aligned} \text{contrib. of } N(r, a_j) - N_1(r) &= N(r, a_j) - N(r, 1/f') \\ &= N(r, a_j) - N(r, 1/(f - a_j)') = 1; \end{aligned}$$

Nevanlinna Theory II

- Key inequality II: Given $a_1, a_2 \in \mathbb{C}$,

$$T(r, f) < \bar{N}(r, f) + \bar{N}(r, a_1) + \bar{N}(r, a_2) \quad (6) \\ + O(r \log T(r, f)), \quad r \rightarrow \infty (\notin E)$$

where

$\bar{N}(r, f)$ = counts each pole with multiplicity 1,

$\bar{N}(r, a_j)$ = counts each a_j -point with multiplicity 1

- Multiply $\frac{-1}{T(r, f)}$ and add 3 on both sides:

$$\left(1 - \frac{\bar{N}(r, f)}{T(r, f)}\right) + \left(1 - \frac{\bar{N}(r, a_1)}{T(r, f)}\right) + \left(1 - \frac{\bar{N}(r, a_2)}{T(r, f)}\right) + o(1) \leq 3 - 1$$

$r \rightarrow \infty (\notin E)$

Nevanlinna Theory III

-

$$\left(1 - \frac{\bar{N}(r, f)}{T(r, f)}\right) + \left(1 - \frac{\bar{N}(r, a_1)}{T(r, f)}\right) + \left(1 - \frac{\bar{N}(r, a_2)}{T(r, f)}\right) + o(1) \leq 2$$

$$r \rightarrow \infty (\notin E)$$

- If f misses ∞, a_1, a_2 , then the above becomes

$$3 + o(1) \approx (1 - o(1)) + (1 - o(1)) + (1 - o(1)) \leq 2.$$

A contradiction and thus proves the Little Picard Theorem.

- Nevanlinna deficiency at a :

$$0 \leq \Theta(a) = 1 - \limsup_{r \rightarrow \infty} \frac{N(r, a)}{T(r, f)} \leq 1$$

Difference Variations

- We re-interpret the followings:

- (i) constants belong to $\ker\left(\frac{d}{dx}\right)$
- (ii) f has three Picard values a, b, c means

$$f^{-1}(a) = \emptyset, \quad f^{-1}(b) = \emptyset, \quad f^{-1}(c) = \emptyset.$$

→

- (I) functions belong to \ker (some difference operator)
- (II)

$$f^{-1}(a) \neq \emptyset, \quad f^{-1}(b) \neq \emptyset, \quad f^{-1}(c) \neq \emptyset.$$

but each lies on a *specific periodic sequences*.

- Halburd-Korhonen (2006): $\Delta f(x) = f(x+1) - f(x)$,
- Chiang-Feng (2008, 2018): *Askey-Wilson operator* $\mathcal{D}_q f(x)$;
- Cheng-Chiang (2017): *Wilson operator* $D_W f(x)$;
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 $\Delta_\eta f(x) = f(x+\eta) - f(x)$.

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Difference-type Picard theorem

Theorem (Halburd-Korhonen (2006))

If f is a *finite-order* meromorphic function that admits three difference Picard values with *separation* η , then

$0 \equiv \Delta f(z) := f(z + \eta) - f(z)$. That is, f is a periodic function of period η .

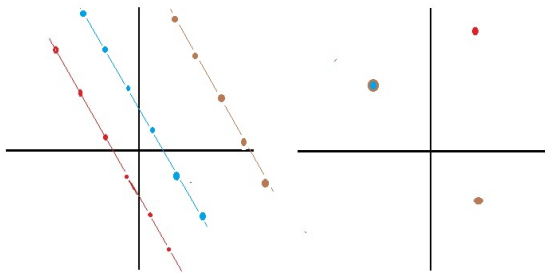


Figure: The left-side represents three preimages (any two consecutive points differ by η) of the right-side.

Varying-step difference operator

It is natural to ask if we could recover the classical Picard theorem by letting the steps/periods

- $\omega \rightarrow \infty$ so that the periodic sequences (the preimage) of difference Picard theorem become sparse and “finally almost disappeared” when interpreted appropriately:

$$\Delta_{\omega}f(x) = f(x + \omega) - f(x)$$

where $\omega \rightarrow \infty$;

- or $c \rightarrow 0$ so that the period of the periodic function from

$$\Delta_c f(x) = f(x + c) - f(x)$$

shrinks to zero so the a periodic function of zero-period is a constant.

Proximity function with Infinite periods

Theorem (C.-Luo (2017))

Let $f(z)$ be a meromorphic function of finite order σ , $0 < \beta < 1$ and $0 < |\omega| < r^\beta$. Then given $0 < \varepsilon < (1 - \beta)/(2 - \beta)$, we have

$$\begin{aligned} m\left(r, \frac{f(z + \omega)}{f(z)}\right) &= O(r^{\sigma - (1 - \beta)(1 - \varepsilon) + \varepsilon}) \\ &= o(T(r, f)) \end{aligned} \tag{7}$$

holds for r outside a set of finite logarithmic measure.

Infinite period theory I

- Key inequality I': Given $a_1, a_2 \in \mathbb{C}$. The log-difference lemma above leads to

$$T(r, f) < N(r, f) + N(r, a_1) + N(r, a_2) - N_{\Delta_\omega}(r, f) \quad (8) \\ + O(r^{\sigma - (1-\beta)(1-\varepsilon) + \varepsilon}), \quad r \rightarrow \infty$$

where

$$N_{\Delta_\omega}(r, f) = N(r, 1/\Delta_\omega f) + 2N(r, f) - N(r, \Delta_\omega f).$$

- The main task here is to find an analogue $\tilde{N}_{\Delta_\omega}(r, f)$ for $\bar{N}(r, f)$ for the Δ_ω -operator.

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Infinite period theory II

- Our aim is to find a correct $\tilde{N}_{\Delta_\omega}(r, f)$ so that

$$T(r, f) < \tilde{N}_{\Delta_\omega}(r, f) + \tilde{N}_{\Delta_\omega}(r, a_1) + \tilde{N}_{\Delta_\omega}(r, a_2) \\ + O(r^{\sigma - (1-\beta)(1-\varepsilon) + \varepsilon}), \quad r \rightarrow +\infty,$$

where the *varying steps-integrated counting fns* are defined by

$$\tilde{N}_{\Delta_\omega}(r, a) = \tilde{N}_{\Delta_\omega}\left(r, \frac{1}{f-a}\right) = \int_0^r \frac{\tilde{n}_{\Delta_\omega}(t, a)}{t} dt,$$

and

$$\tilde{N}_{\Delta_\omega}(r, \infty) := \tilde{N}_{\Delta_\omega}(r, f) = \int_0^r \frac{\tilde{n}_{\Delta_\omega}(t, f)}{t} dt.$$

The above are the analogues for the $\bar{N}(r, a)$ and $\bar{N}(r, f)$ respectively.

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Varying-step a -points counting functions I

We define the *Varying steps counting function* of f

$$\begin{aligned} \tilde{n}_{\Delta_\omega}(r, a) &= \tilde{n}_{\Delta_\omega}\left(r, \frac{1}{f-a}\right) \\ &= \sum_{\substack{|x| < r, \\ h = \text{multiplicity of } f(x)=a, \\ k = \text{multiplicity of } \Delta_\omega f(x)=0}} (h - k) \end{aligned}$$

over all x in $\{|x| < r\}$ where $h = h(x)$ is the *multiplicity* of the a -points of $f(x)$, and $k = k(x)$ is the *multiplicity* of the 0 -point of $\Delta_\omega f(x)$, respectively.

Varying-steps type pole counting functions II

Similarly, we define

$$\begin{aligned} \tilde{n}_{\Delta_\omega}(r, \infty) &= \tilde{n}_{\Delta_\omega}\left(r, \frac{1}{f} = 0\right) \\ &= \sum_{\substack{|x| < r, \\ h = \text{multiplicity of } 1/f(x)=0, \\ k = \text{multiplicity of } \Delta_\omega(1/f)(x)=0}} (h - k) \end{aligned}$$

over all x in $\{|x| < r\}$, where $h = h(x)$ is the *multiplicity* of the zeros of $1/f(x)$, and $k = k(x)$ is the *multiplicity* of zeros of $\Delta_\omega(1/f)(x)$.

Varying-step Nevanlinna Deficiency

- We have

$$0 \leq \Theta_{\Delta_\omega}(a) = 1 - \overline{\lim}_{r \rightarrow \infty} \frac{\tilde{N}_{\Delta_\omega}(r, a)}{T(r, f)} \leq 1$$

- Let $f(z)$ be a meromorphic function of finite order σ , we call $a \in \widehat{\mathbb{C}}$ to be a *Picard exceptional value for a varying-steps difference operator with infinite period* if $\tilde{N}_{\Delta_\omega}(r, 1/(f - a)) = O(1)$
- If a is a *Picard-value for a varying-steps difference operator with infinite periods*, then $\Theta_{\Delta_\omega}(a) = 1$,

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Difference Picard theorem with infinite periods

Theorem (C.-Luo (2017))

Let $f(z)$ be a meromorphic function of finite order σ . Suppose f has three Picard exceptional values with respect to a varying-steps difference operator Δ_ω with infinite period. Then $f(z)$ is a constant.

Proximity function with vanishing periods

Theorem (C.-Luo (2017))

Let $f(z)$ be a meromorphic function in \mathbb{C} and $r = |z|$ be fixed. We have

$$\lim_{\eta \rightarrow 0} m_{\eta} \left(r, \frac{f(z + \eta)}{f(z)} \right) = 0. \quad (9)$$

Moreover, if we further assume $0 < |\eta| < \alpha_1(r)$, where

$$\alpha_1(r) = \min \left\{ \log^{-\frac{1}{2}} r, 1 / (n(r + 1))^2 \right\}, \quad n(r) = n(r, f) + n(r, 1/f). \quad (10)$$

Then

$$\lim_{r \rightarrow \infty} m_{\eta} \left(r, \frac{f(z + \eta)}{f(z)} \right) = 0. \quad (11)$$

Difference Picard theorem with vanishing periods

Definition

We call $a \in \widehat{\mathbb{C}}$ is a *Picard exceptional value for varying-steps difference operator with vanishing period* of $f(z)$ if there is a sequence $\eta_n \rightarrow 0$ as $n \rightarrow \infty$ such that $\widetilde{N}_{\Delta_{\eta_n}}(r, 1/(f - a)) = O(1)$.

Theorem ((C.-Luo (2017)))

Let $f(z)$ be a meromorphic function having three Picard exceptional values for varying-steps difference operator Δ_{η} with vanishing period. Then $f(z)$ is a constant.

Re-formulation of logarithmic derivative lemma

We give an alternative derivation of Nevanlinna's original logarithmic derivative lemma for finite order meromorphic function

$$m\left(r, \frac{f'}{f}\right) = O(\log r)$$

for all $r \rightarrow \infty$ via a formal limiting process:

$$m\left(r, \frac{1}{\eta} \left(\frac{f(z+\eta)}{f(z)} - 1 \right)\right) \longrightarrow m\left(r, \frac{f'}{f}\right), \quad \eta \rightarrow 0.$$

Limits

Theorem (C.- Luo (2017))

Let $f(z)$ be a meromorphic function of finite order σ , then

$$\lim_{r \rightarrow \infty} \lim_{\eta \rightarrow 0} m_{\eta} \left(r, \frac{1}{\eta} \left(\frac{f(z + \eta)}{f(z)} - 1 \right) \right) = O(\log r), \quad \text{when } \sigma \geq 1; \quad (12)$$

$$\lim_{r \rightarrow \infty} \lim_{\eta \rightarrow 0} m_{\eta} \left(r, \frac{1}{\eta} \left(\frac{f(z + \eta)}{f(z)} - 1 \right) \right) = O(1), \quad \text{when } \sigma < 1. \quad (13)$$

These results can be considered as Nevanlinna's original estimate for finite order meromorphic functions.

Thank you for your attention !!

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