

一类复偏微分方程组的超越整函数解

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摘 要

本文旨在应用多变量 Nevanlinna 值分布理论, 进一步研究一类乘积型一阶非线性复偏微分方程组

$$\begin{cases} (a\mu_{z_1} + bv_{z_2})^{p_1} (c\mu_{z_2} + dv_{z_1})^{p_2} = e^g \\ (a\mu_{z_2} + bv_{z_1})^{p_3} (c\mu_{z_1} + dv_{z_2})^{p_4} = e^g \end{cases}$$

的超越整函数解的存在性条件与形式, 其中 $a, b, c, d \in \mathbb{C} - \{0\}$,

p_1, p_2, p_3, p_4 为非零实常数, g 为 $\mathbb{C}^2$ 中的非常数多项式。所得结论是对徐洪焱、徐宜会等人先前结论的进一步推广和改进, 同时给出例子说明求得结果是精确的。

关键词

偏微分方程, Nevanlinna理论, 整函数解, 多复变量

Transcendental Entire Solutions to a Class of Complex Partial Differential Equation Systems

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Abstract

This article is devoted to describe the transcendental entire solutions to a class of the first order

nonlinear partial differential equations (PDEs) with product type $\begin{cases} (a\mu_{z_1} + bv_{z_2})^{p_1} (c\mu_{z_2} + dv_{z_1})^{p_2} = e^g \\ (a\mu_{z_2} + bv_{z_1})^{p_3} (c\mu_{z_1} + dv_{z_2})^{p_4} = e^g \end{cases}$

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by using Nevanlinna theory in several complex variables, where $a, b, c, d \in \mathbb{C} - \{0\}$, p_1, p_2, p_3, p_4 are non-zero real constants and g is a non-constant polynomial in $\mathbb{C}^2$. Our results are the generalizations and improvements of the previous theorem given by Hongyan Xu, Yihui Xu, etc. Furthermore, some examples have been exhibited to show that our results are precise.

Keywords

Partial Differential Equation, Nevanlinna Theory, Entire Solution, Several Complex Variables

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1. 引言与定理

17 世纪法国数学家 Pierre de Fermat 提出费马大定理：对于任意大于 2 的整数 n ，方程 $x^n + y^n = z^n$ 不存在正整数解，该定理在数学界引起了广泛的关注和研究。1939 年，Iyer [1] 进一步将费马方程推广至函数方程，证明了 Fermat 型函数方程的一个经典结果是： $f^2 + g^2 = 1$ 的整函数解一定具有 $f = \cos a(z)$ ， $g = \sin a(z)$ 的形式，这里 $a(z)$ 为整函数。

随后，Khavinson 在多复变量方面考虑一阶偏微分方程，于 1995 年在文[2]中指出：双变量 Fermat 型偏微分方程

$$u_x^2 + u_y^2 = 1 \quad (1.1)$$

的整函数解必为线性形式。Saleeby 于 1999 年在文[3]中进一步指出方程(1.1)具有形如 $u = ax + by + c$ 的解，其中 $a^2 + b^2 = 1$ ， c 为任意常数。事实上，方程(1.1)被命名为 Eikonal 方程，其在物理光学、几何成像、界面追踪以及数值模拟等多个领域具有广泛的应用前景和重要的研究价值，在光学研究中，Eikonal 方程可将物理波动光学和几何射线光学建立连接关系，有助于更深入地理解光的传播和衍射现象。在界面追踪问题中，Eikonal 方程可用于描述界面的运动和演化过程，故有关 Fermat 型偏微分方程及其衍生形式的研究得到了众多学者的关注，也获得一系列重要且有趣的结果。

特别地，在 2018 年徐玲和曹廷彬[4]研究了一类 Fermat 型偏微分方程

$$\left(\frac{\partial f(z_1, z_2)}{\partial z_1} \right)^2 + f^2(z_1, z_2) = 1 \quad (1.2)$$

的有限级超越整函数解的具体形式，得出：

定理 A [4] 若 $f(z_1, z_2)$ 为方程(1.2)的有限级超越整函数解，则 $f(z_1, z_2)$ 具有形式

$$f(z_1, z_2) = \sin(Az_1 + g(z_2)),$$

其中 $g(z_2)$ 为关于 z_2 的多项式， $A \in \mathbb{C}$ ，满足 $A^2 = 1$ 。

进一步地，在 2020 年徐洪焱、刘三阳和李改平[5]将方程(1.2)推广为二次二项式复偏微分方程组，推广了定理 A，同时通过举例的形式说明了解的形式是精确的，获得了下面的结果。

定理 B [5] 若 (μ, ν) 为方程组

$$\begin{cases} \left(\frac{\partial f_1(z_1, z_2)}{\partial z_1} \right)^2 + f_2(z_1, z_2)^2 = 1 \\ \left(\frac{\partial f_2(z_1, z_2)}{\partial z_1} \right)^2 + f_1(z_1, z_2)^2 = 1 \end{cases} \quad (1.3)$$

的一对有限级超越整函数解, 那么

$$(f_1(z), f_2(z)) = \left(\frac{e^{l(z)+B_1} + e^{-(l(z)+B_1)}}{2}, \eta \frac{e^{l(z)+B_1} + e^{-(l(z)+B_1)}}{2} \right),$$

其中 $l(z) = a_1 z_1 + a_2 z_2$, $B_1 \in \mathbb{C}$, a_1, η 满足条件(i) $a_1 = i, \eta = 1$, 或条件(ii) $a_1 = -i, \eta = -1$ 。

基于 Khavinson 与李保勤在文[2]及文[6]中指出: 通过线性变换 $z_1 = x + iy, z_2 = x - iy$ 方程 $u_{z_1}^2 + u_{z_2}^2 = e^g$ 可转化为 $u_x u_y = e^g$ 。受该启发, 吕锋[7]于 2020 年讨论了乘积型偏微分方程

$$u_x u_y = x^m e^g \quad (1.4)$$

解的存在性条件与具体形式, 得到:

定理 C [7] 设 g 为 $\mathbb{C}^2$ 中的多项式, 且 m 为非负数, 则方程(1.4)的整函数解是下列形式之一:

- (i) $u = \phi_1(x) + \phi_2(y)$, 其中 $\phi_1'(x) = x^m e^{\alpha(x)}, \phi_2'(y) = e^{\beta(y)}$, 满足 $\alpha(x) + \beta(y) = g(x, y)$;
- (ii) $u = F(y + Ax^{m+1})$, 其中 A 为非零常数, 且 $(m+1)AF'^2(y + Ax^{m+1}) = e^g$;
- (iii) $u = (x^{k+1}/(k+1))e^{ay+b} + C$, 其中 $(a/(k+1))e^{2(ay+b)} = e^g (a \neq 0), m = 2k+1$, 且 b, c 为常数。

受到方程(1.2)~(1.3)形式变化的启发, 徐洪焱、刘晓兰等人[8]便提出问题, 如何描述方程(1.4)在 $\mathbb{C}^2$ 中转化为乘积型复偏微分方程组的解, 同时得到:

定理 D [8] 设 a, b, c, d 为非零复常数, 满足 $D = ad - bc \neq 0$, 且 g 为 $\mathbb{C}^2$ 中的非常数多项式。若 (μ, ν) 为方程组

$$\begin{cases} (a\mu_{z_1} + b\nu_{z_2})(c\mu_{z_2} + d\nu_{z_1}) = e^g \\ (a\mu_{z_2} + b\nu_{z_1})(c\mu_{z_1} + d\nu_{z_2}) = e^g \end{cases} \quad (1.5)$$

的有限级超越整函数解, 那么 $g = 2\varphi(z_2 + e^{\xi_2 - \xi_1} z_1) - \xi_1$, 且

$$(\mu, \nu) = \left(\frac{e^{\xi_2 - \xi_1}}{D} (d - be^{-\xi_2}) F(z_2 + e^{\xi_1 - \xi_2} z_1), \frac{1}{D} (ae^{-\xi_2} - c) G(z_2 + e^{\xi_1 - \xi_2} z_1) \right),$$

其中 $\xi_1, \xi_2 \in \mathbb{C}$, 满足 $e^{2(\xi_2 - \xi_1)} = 1$, 且 $F_1'(t) = G_1'(t) = e^{\varphi(t)} = e^{(g + \xi_1)/2}$ 。

本文的目的是在定理 D 的基础上作推广, 研究一个更一般的乘积型复偏微分方程组:

$$\begin{cases} (a\mu_{z_1} + b\nu_{z_2})^{p_1} (c\mu_{z_2} + d\nu_{z_1})^{p_2} = e^g, \\ (a\mu_{z_2} + b\nu_{z_1})^{p_3} (c\mu_{z_1} + d\nu_{z_2})^{p_4} = e^g. \end{cases} \quad (1.6)$$

采用与文献[8]相似的方法, 我们可以得到如下定理:

定理 1.1 假设 $D = ad - bc \neq 0$ 且 (μ, ν) 为一阶非线性偏微分方程组(1.6)的有限级超越整函数解, 其中 $a, b, c, d \in \mathbb{C} - \{0\}$, p_1, p_2, p_3, p_4 为非零实常数, g 为 $\mathbb{C}^2$ 中的非常数多项式, 则 (μ, ν) 具有以下形式之一:

- (i) 若 $g = p_2\varphi(t) + p_1\xi_1 - p_2\xi_2 = (p_3 + p_4)\varphi(t) - p_4\xi_2 + p_4\xi_3$, $t = z_2 - \frac{be^{\xi_3}}{de^{\xi_2} - b} z_1 = z_2 - \frac{ce^{\xi_2} - a}{ae^{\xi_3}} z_1$,

$\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} - \frac{b}{D} e^{-\xi_2} \right) F_1(t) + \frac{d}{D} e^{\xi_1} z_1, \frac{a}{D} e^{\xi_3 - \xi_2} G_1(t) - \frac{c}{D} e^{\xi_1} z_2 \right),$$

其中 $F_1'(t) = G_1'(t) = e^{\theta(t)}$, $\phi(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(ii) 若 $g = (p_1 + p_2)\phi(t) - p_2\xi_2 = p_4\phi(t) + p_3\xi_1 - p_4\xi_2 + p_4\xi_3$, $t = z_2 - \frac{de^{\xi_2} - be^{\xi_3}}{b} z_1 = z_2 - \frac{a}{ce^{\xi_2} - ae^{\xi_3}} z_1$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(-\frac{b}{D} e^{-\xi_2} F_2(t) + \frac{d}{D} e^{\xi_1} z_2, \left(\frac{a}{D} e^{\xi_3 - \xi_2} - \frac{c}{D} \right) G_2(t) - \frac{c}{D} e^{\xi_1} z_1 \right),$$

其中 $F_2'(t) = G_2'(t) = e^{\theta(t)}$, $\phi(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(iii) 若 $g = p_1\theta(t) + p_2\xi_1 = (p_3 + p_4)\theta(t) + p_3\xi_3 - p_3\xi_2 - p_4\xi_2$, $t = z_2 - \frac{b - de^{\xi_2}}{de^{\xi_3}} z_1 = z_2 - \frac{ce^{\xi_3}}{a - ce^{\xi_2}} z_1$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\frac{d}{D} e^{\xi_3 - \xi_2} F_3(t) - \frac{b}{D} e^{\xi_1} z_2, \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} \right) G_3(t) + \frac{a}{D} e^{\xi_1} z_1 \right),$$

其中 $F_3'(t) = G_3'(t) = e^{\theta(t)}$, $\phi(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(iv) 若 $g = (p_1 + p_2)\psi(t) - p_2\xi_2 = p_3\psi(t) + p_3\xi_3 - p_3\xi_2 + p_4\xi_1$, $t = z_2 - \frac{de^{\xi_2}}{b - de^{\xi_3}} z_1 = z_2 - \frac{a - ce^{\xi_3}}{ce^{\xi_2}} z_1$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_3 - \xi_2} - \frac{b}{D} e^{-\xi_2} \right) F_4(t) - \frac{b}{D} e^{\xi_1} z_1, \frac{a}{D} e^{\xi_1} z_2 - \frac{c}{D} G_4(t) \right),$$

其中 $F_4'(t) = G_4'(t) = e^{\psi(t)}$, $\psi(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(v) 若 $g = p_2\varphi_1(z_2 + e^{\xi_3} z_1) + p_1\xi_1 = p_4\varphi_1(z_2 + e^{\xi_3} z_1) + p_3\xi_2 - p_4\xi_3$, $e^{2\xi_3} = 1$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\frac{d}{D} e^{\xi_1} z_1 + \frac{d}{D} e^{\xi_2} z_2 - \frac{b}{D} F_5(z_2 + e^{\xi_3} z_1), -\frac{c}{D} e^{\xi_2} z_1 - \frac{c}{D} e^{\xi_1} z_2 + \frac{a}{D} e^{\xi_3} G_5(z_2 + e^{\xi_3} z_1) \right),$$

其中 $F_5'(t) = G_5'(t) = e^{\varphi_1(t)}$, $\varphi_1(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(vi) 若 $g = p_1\phi_1(z_2 + e^{\xi_3} z_1) + p_2\xi_1 = p_3\phi_1(z_2 + e^{\xi_3} z_1) - p_3\xi_3 + p_4\xi_2$, $e^{2\xi_3} = 1$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(-\frac{b}{D} e^{\xi_2} z_1 - \frac{b}{D} e^{\xi_1} z_2 + \frac{d}{D} e^{\xi_3} F_6(z_2 + e^{\xi_3} z_1), \frac{a}{D} e^{\xi_1} z_1 + \frac{a}{D} e^{\xi_2} z_2 - \frac{c}{D} G_6(z_2 + e^{\xi_3} z_1) \right),$$

其中 $F_6'(t) = G_6'(t) = e^{\phi_1(t)}$, $\phi_1(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(vii) 若 $g = p_2\theta_1(z_1) + p_1\xi_1 - p_2\xi_3 = p_3\theta_1(z_1) + p_4\xi_2$, $de^{\xi_3} - b = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_1, \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_2 + \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) F_7(z_1) \right),$$

其中 $F_7'(t) = e^{\theta_1(t)}$, $\theta_1(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(viii) 若 $g = p_2\psi_1(z_2) + p_1\xi_1 - p_2\xi_3 = p_3\psi_1(z_2) + p_4\xi_2$, $ce^{\xi_3} - a = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_1 + \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) G_7(z_2), \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_2 \right),$$

其中 $G'_7(t) = e^{\psi_1(t)}$, $\psi_1(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(ix) 若 $g = p_1\varphi_2(z_2) + p_2\xi_2 = p_4\varphi_2(z_2) + p_3\xi_1 - p_4\xi_3$, $de^{\xi_3} - b = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_2, \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) F_8(z_2) + \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_1 \right),$$

其中 $F'_8(t) = e^{\varphi_2(t)}$, $\varphi_2(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(x) 若 $g = p_1\phi_2(z_1) + p_2\xi_2 = p_4\phi_2(z_1) + p_3\xi_1 - p_4\xi_3$, $ce^{\xi_3} - a = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) G_8(z_1) + \left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_2, \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_1 \right),$$

其中 $G'_8(t) = e^{\phi_2(t)}$, $\phi_2(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xi) 若 $g = p_1\theta_2(z_2 + e^{\xi_1}z_1) + p_2\theta_3(z_2 + e^{\xi_2}z_1) = p_3\theta_2(z_2 + e^{\xi_1}z_1) + p_4\theta_3(z_2 + e^{\xi_2}z_1) - p_3\xi_1 - p_4\xi_2$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 满足 $e^{2\xi_1} = e^{2\xi_2} = 1$, 则

$$(\mu, \nu) = \left(\frac{d}{D} e^{-\xi_1} F_9(z_2 + e^{\xi_1}z_1) - \frac{b}{D} F_{10}(z_2 + e^{\xi_2}z_1), \frac{a}{D} e^{-\xi_2} G_{10}(z_2 + e^{\xi_2}z_1) - \frac{c}{D} G_9(z_2 + e^{\xi_1}z_1) \right),$$

其中 $F'_9(t) = G'_9(t) = e^{\theta_2(t)}$, $F'_{10}(t) = G'_{10}(t) = e^{\theta_3(t)}$, $\theta_j(t) (j=2,3)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xii) 若 $g = (p_1 + p_2)\varphi_2(t_1) - p_2\xi_1 = (p_3 + p_4)\varphi_3(t_2) - p_4\xi_2$, $\xi_1, \xi_2 \in \mathbb{C}$, $t_1 = z_2 - \frac{d}{be^{-\xi_1}}z_1 = z_2 - \frac{ae^{-\xi_1}}{c}z_1$,

$t_2 = z_2 - \frac{be^{-\xi_2}}{d}z_1 = z_2 - \frac{c}{ae^{-\xi_2}}z_1$, 则

$$(\mu, \nu) = \left(-\frac{b}{D} e^{-\xi_1} F_{11}(t_1) + \frac{d}{D} F_{12}(t_2), \frac{a}{D} e^{-\xi_2} G_{12}(t_2) - \frac{c}{D} G_{11}(t_1) \right),$$

其中 $F'_{11}(t) = G'_{11}(t) = e^{\varphi_2(t)}$, $F'_{12}(t) = G'_{12}(t) = e^{\varphi_3(t)}$, $\varphi_j(t) (j=2,3)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xiii) 若 $g = p_1\phi_3(z_1) + p_2\phi_4(z_1) - p_2\xi_2 = p_4\phi_3(z_1) + p_3\phi_4(z_1) - p_4\xi_1$, $a - ce^{\xi_1} = 0$, $de^{\xi_2} - b = 0$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) F_{13}(z_1), \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} \right) G_{13}(z_1) \right),$$

其中 $F'_{13}(t) = e^{\phi_3(t)}$, $G'_{13}(t) = e^{\phi_4(t)}$, $\phi_j(t) (j=3,4)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xiv) 若 $g = p_1\theta_4(z_2) + p_2\theta_5(z_2) - p_2\xi_2 = p_4\theta_4(z_2) + p_3\theta_5(z_2) - p_4\xi_1$, $de^{\xi_1} - b = 0$, $a - ce^{\xi_2} = 0$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} - \frac{b}{D} e^{-\xi_2} \right) G_{14}(z_2), \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) F_{14}(z_2) \right),$$

其中 $F'_{14}(t) = e^{\theta_4(t)}$, $G'_{14}(t) = e^{\theta_5(t)}$, $\theta_j(t) (j=4,5)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xv) 若 $g = (p_1 + p_2)\phi_5(z_1) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\phi_5(z_1) + p_3(\xi_2 - \xi_1) - p_4\xi_1$, $ce^{\xi_1} - a = 0$, $be^{\xi_3} - de^{\xi_2} = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) F_{15}(z_1), \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) G_{15}(z_1) \right),$$

其中 $F'_{15}(t) = G'_{15}(t) = e^{\phi_5(t)}$, $\phi_5(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xvi) 若 $g = (p_1 + p_2)\varphi_6(z_2) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\varphi_6(z_2) + p_3(\xi_2 - \xi_1) - p_4\xi_1$, $de^{\xi_1} - b = 0$, $ae^{\xi_3} - ce^{\xi_2} = 0$, $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) F_{16}(z_2), \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) G_{16}(z_2) \right),$$

其中 $F'_{16}(t) = G'_{16}(t) = e^{\varphi_6(t)}$, $\varphi_6(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

(xvii) 若 $g = (p_1 + p_2)\theta_6(t) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\theta_6(t) + p_3(\xi_2 - \xi_1) - p_4\xi_1$, $t = z_2 - \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} z_1 = z_2 - \frac{ae^{\xi_3} - ce^{\xi_2}}{ce^{\xi_1} - a} z_1$, 则

$$(\mu, \nu) = \left(\left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) F_{17}(t), \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) G_{17}(t) \right),$$

其中 $F'_{17}(t) = G'_{17}(t) = e^{\theta_6(t)}$, $\theta_6(t)$ 为 $\mathbb{C}$ 中关于 t 的多项式。

注 定理 D 是定理 1.1 在 $p_j = 1 (j=1, 2, 3, 4)$ 条件下的一个特例, 符合情形(xvii)。事实上当

$p_1 = p_2 = p_3 = p_4 = 1$ 时, 满足 $\xi_3 = \xi_2 - \xi_1$, 此时由于 $t = z_2 + \frac{de^{\xi_1} - b}{e^{\xi_2 - \xi_1}(de^{\xi_1} - b)} z_1 = z_2 + e^{\xi_1 - \xi_2} z_1$, 且 $t = z_2 + \frac{e^{\xi_2 - \xi_1}(ce^{\xi_2} - a)}{ce^{\xi_1} - a} z_1 = z_2 + e^{\xi_2 - \xi_1} z_1$, 即得 ξ_1, ξ_2 满足 $e^{2(\xi_2 - \xi_1)} = 1$ 。进一步地, $g = 2\theta_6(z_2 + e^{\xi_2 - \xi_1} z_1) + \xi_3 - \xi_1 = 2\theta'_6(z_2 + e^{\xi_1 - (2\xi_1 - \xi_2)} z_1) - \xi_1$, $\theta'_6(t) - \theta_6(t) = \xi_3$, 由情形(xvii)可知此时方程(1.6)的有限级超越整函数解对为

$$(\mu, \nu) = \left(\frac{e^{\xi_2 - \xi_1}}{D} (d - be^{-(2\xi_1 - \xi_2)}) F_{17}(z_2 + e^{\xi_1 - \xi_2} z_1), \frac{1}{D} (ae^{-\xi_1} - c) G_{17}(z_2 + e^{\xi_1 - \xi_2} z_1) \right),$$

此形式与定理 D 结果等价。

下面给出例子说明方程组(1.6)中 n 个有限级超越整函数解的存在性。

例 1.1 设

$$(\mu, \nu) = \left(\int_0^{z_1} e^{t^3 + t^2 + t} dt + \eta_1, 2 \int_0^{z_1} e^{t^3 + t^2 + t} dt + \eta_2 \right),$$

$\eta_1, \eta_2 \in \mathbb{C}$, 则 (μ, ν) 为方程组(1.6)的一对有限级超越整函数的解, 其中 $p_1 = p_2 = 2$, $p_3 = 1$, $p_4 = 3$, $a = c = d = 1$, $b = 2$ 及 $g = 4z_1^3 + 4z_1^2 + 4z_1 + \ln 4$, 对应于定理 1.1(xv)中 $\phi_5(z_1) = z_1^3 + z_1^2 + z_1$, $\xi_1 = 2\pi i$, $\xi_2 = \ln 4 + 8\pi i$, $\xi_3 = \ln 2 + 2\pi i$ 的情况。

例 1.2 设

$$(\mu, \nu) = \left(2 \int_0^{z_2} e^{t^3 + 2t^2 - t} dt + \eta_1, \int_0^{z_2} e^{t^3 + 2t^2 - t} dt + \eta_2 \right),$$

$\eta_1, \eta_2 \in \mathbb{C}$, 则 (μ, ν) 为方程组(1.6)的一对有限级超越整函数的解, 其中 $p_1 = p_3 = 2$, $p_2 = p_4 = 1$, $a = b = d = 1$, $c = 2$ 及 $g = 3z_2^3 + 6z_2^2 - 3z_2 + \ln 4$, 对应于定理 1.1(xvi)中 $\varphi_6(z_2) = z_2^3 + 2z_2^2 - z_2$, $\xi_1 = 4\pi i$, $\xi_2 = \ln 2 + 6\pi i$, $\xi_3 = \ln 4 + 4\pi i$ 的情况。

例 1.3 设

$$(\mu, \nu) = \left(\int_0^{z_2} e^{2(t+z_1)^3 - 3(t+z_1)} dt - \int_0^{z_2} e^{(t-z_1)^2} dt + \eta_1, -2 \int_0^{z_2} e^{(t-z_1)^2} dt - \int_0^{z_2} e^{2(t+z_1)^3 - 3(t+z_1)} dt + \eta_2 \right),$$

$\eta_1, \eta_2 \in \mathbb{C}$, 则 (μ, ν) 为方程组(1.6)的一对有限级超越整函数的解, 其中 $p_1 = p_3 = 1$, $p_2 = p_4 = -2$, $a = 2$, $b = c = d = 1$ 及 $g = 2(z_1 + z_2)^3 - 2(z_1 - z_2)^2 - 3(z_1 + z_2)$, 对应于定理 1.1(xi)中 $\theta_2(z_2 + e^{\xi_1} z_1) = \theta_2(z_2 + z_1) = 2(z_1 + z_2)^3 - 3(z_1 + z_2)$, $\theta_3(z_2 + e^{\xi_2} z_1) = \theta_3(z_2 - z_1) = (z_1 - z_2)^2$, $\xi_1 = 2\pi i$, $\xi_2 = \pi i$ 的情况。

2. 引理

引理 2.1 [9] [10] 若 F 为 $\mathbb{C}^n$ 上的整函数, 满足 $F(0) \neq 0$, $\rho(n_F) = \rho < \infty$, 其中 $\rho(n_F)$ 是零点计数函数 F 的阶数, 则存在函数 f_F 及 $g_F \in \mathbb{C}^n$ 使得 $F(z) = f_F(z)e^{g_F(z)}$ 。特别地, 当 $n=1$ 时, f_F 是魏尔斯特拉斯函数。

引理 2.2 [11] 若 g, h 为复平面上的整函数, 且 $g(h)$ 为有限级整函数, 则存在以下两种情况:

(i) h 为多项式, g 为有限级整函数;

(ii) h 为非多项式的有限级整函数, g 为零级超越整函数。

引理 2.3 [12] 假设 $f_1, f_2, \dots, f_n (n \geq 2)$ 是亚纯函数, 且 $g_1, g_2, \dots, g_n$ 是整函数, 满足以下条件:

(i) $f_1(z)e^{g_1(z)} + f_2(z)e^{g_2(z)} + \dots + f_n(z)e^{g_n(z)} \equiv 0$;

(ii) 当 $1 \leq j < k \leq n$ 时, $g_j(z) - g_k(z)$ 不是常数;

(iii) 当 $1 \leq j \leq n$ 且 $1 \leq h < k \leq n$ 时, $T(r, f_j) = o\left(T\left(r, e^{g_h(z) - g_k(z)}\right)\right) (r \rightarrow \infty, r \notin E)$,

其中 $E \subset (r, \infty)$ 是有限线性测度或对数测度集, 那么 $f_j(z) \equiv 0 (j = 1, 2, \dots, n)$ 。

3. 定理 1.1 的证明

设 (μ, ν) 为方程组(1.6)的一对有限级超越整函数解。观察方程组(1.6)的形式, 显然此时 $a\mu_{z_1} + b\nu_{z_2}$, $cu_{z_2} + dv_{z_1}$, $au_{z_2} + bv_{z_1}$, $c\mu_{z_1} + dv_{z_2}$ 均无零点、极点。根据引理 2.1 及引理 2.2, 存在 $\mathbb{C}^2$ 中的多项式 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 使得

$$a\mu_{z_1} + b\nu_{z_2} = e^{\alpha^1}, \quad cu_{z_2} + dv_{z_1} = e^{\beta^1}, \quad au_{z_2} + bv_{z_1} = e^{\alpha^2}, \quad c\mu_{z_1} + dv_{z_2} = e^{\beta^2}. \quad (3.1)$$

于是

$$g = p_1\alpha^1 + p_2\beta^1 = p_3\alpha^2 + p_4\beta^2. \quad (3.2)$$

注意到 $D = ad - bc \neq 0$, 联立(3.1)中四个式子得:

$$\mu_{z_1} = \frac{1}{D}(de^{\alpha^1} - be^{\beta^2}), \quad \mu_{z_2} = \frac{1}{D}(de^{\alpha^2} - be^{\beta^1}), \quad (3.3)$$

$$\nu_{z_1} = \frac{1}{D}(ae^{\beta^1} - ce^{\alpha^2}), \quad \nu_{z_2} = \frac{1}{D}(ae^{\beta^2} - ce^{\alpha^1}), \quad (3.4)$$

由于 $\mu_{z_1 z_2} = \mu_{z_2 z_1}$, $\nu_{z_1 z_2} = \nu_{z_2 z_1}$, 对(3.3)、(3.4)四个式子同时求偏导进一步得:

$$d\alpha_{z_2}^1 e^{\alpha^1} - d\alpha_{z_1}^2 e^{\alpha^2} + b\beta_{z_1}^1 e^{\beta^1} - b\beta_{z_2}^2 e^{\beta^2} = 0, \quad (3.5)$$

$$c\alpha_{z_1}^1 e^{\alpha^1} - c\alpha_{z_2}^2 e^{\alpha^2} + a\beta_{z_2}^1 e^{\beta^1} - a\beta_{z_1}^2 e^{\beta^2} = 0. \quad (3.6)$$

由于 g 为 $\mathbb{C}^2$ 中的非常数多项式, 且 $g = p_1\alpha^1 + p_2\beta^1 = p_3\alpha^2 + p_4\beta^2$, 故 α^i 与 $\beta^i (i=1, 2)$ 不同时为常数, 以下分三种情形讨论式(3.5)和(3.6)。

情形 1 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 仅存在一个常数。

情形 1.1 若 α^1 为常数, 设 $\alpha^1 = \xi_1$, 则

$$d\alpha_{z_1}^2 e^{\alpha^2} - b\beta_{z_1}^1 e^{\beta^1} + b\beta_{z_2}^2 e^{\beta^2} = 0, \quad (3.7)$$

$$c\alpha_{z_2}^2 e^{\alpha^2} - a\beta_{z_2}^1 e^{\beta^1} + a\beta_{z_1}^2 e^{\beta^2} = 0. \quad (3.8)$$

若 $\alpha^2, \beta^1, \beta^2$ 两两间的差值有且仅有一个常数。不失一般性, 假设 $\alpha^2 - \beta^1$ 为常数, 根据引理 2.3 得 $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 即 β^2 为常数, 矛盾。若 $\alpha^2, \beta^1, \beta^2$ 两两间的差值存在两个常数值, 不妨设 $\alpha^2 - \beta^1 = \xi_2$, $\beta^2 - \beta^1 = \xi_3$, 则 $\alpha^2 - \beta^2 = \xi_2 - \xi_3$, 满足 $\beta_{z_1}^1 = \beta_{z_1}^2 = \alpha_{z_1}^2$, $\beta_{z_2}^1 = \beta_{z_2}^2 = \alpha_{z_2}^2$ 。故由式(3.7)和(3.8)得:

$$(de^{\xi_2} - b)\alpha_{z_1}^2 + be^{\xi_3}\alpha_{z_2}^2 = 0, \quad ae^{\xi_3}\alpha_{z_1}^2 + (ce^{\xi_2} - a)\alpha_{z_2}^2 = 0.$$

若 $de^{\xi_2} - b = 0$, 此时 $\alpha_{z_1}^2 = \alpha_{z_2}^2 = 0$, 即 α^2 为常数, 矛盾。同理若 $ce^{\xi_2} - a = 0$, 推出 α^2 为常数, 矛盾。故 $ce^{\xi_2} - a \neq 0$ 且 $de^{\xi_2} - b \neq 0$, 因此有

$$\alpha_{z_1}^2 + \frac{be^{\xi_3}}{de^{\xi_2} - b}\alpha_{z_2}^2 = 0, \quad \alpha_{z_1}^2 + \frac{ce^{\xi_2} - a}{ae^{\xi_3}}\alpha_{z_2}^2 = 0.$$

那么 $\alpha^2 = \varphi(t)$, 其中 $\varphi(t)$ 是关于 $t = z_2 - \frac{be^{\xi_3}}{de^{\xi_2} - b}z_1 = z_2 - \frac{ce^{\xi_2} - a}{ae^{\xi_3}}z_1$ 的多项式。结合式(3.3)、(3.4)得:

$$\mu_{z_1} = \frac{d}{D}e^{\xi_1} - \frac{b}{D}e^{\xi_3 - \xi_2}e^{\varphi(t)}, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_2}\right)e^{\varphi(t)},$$

$$v_{z_1} = \left(\frac{a}{D}e^{-\xi_2} - \frac{c}{D}\right)e^{\varphi(t)}, \quad v_{z_2} = \frac{a}{D}e^{\xi_3 - \xi_2}e^{\varphi(t)} - \frac{c}{D}e^{\xi_1},$$

因此 $\mu = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_2}\right)F_1(t) + \frac{d}{D}e^{\xi_1}z_1$, $v = \frac{a}{D}e^{\xi_3 - \xi_2}G_1(t) - \frac{c}{D}e^{\xi_1}z_2$, 其中 $F_1'(t) = G_1'(t) = e^{\varphi(t)}$, 此时 $g = p_2\varphi(t) + p_1\xi_1 - p_2\xi_2 = (p_3 + p_4)\varphi(t) - p_4\xi_2 + p_4\xi_3$ 。

情形 1.2 若 α^2 为常数, 和上面的证明类似, 不妨设 $\alpha^2 = \xi_1$, 此时

$$d\alpha_{z_2}^1 e^{\alpha^1} + b\beta_{z_1}^1 e^{\beta^1} - b\beta_{z_2}^2 e^{\beta^2} = 0, \quad (3.9)$$

$$c\alpha_{z_1}^1 e^{\alpha^1} + a\beta_{z_2}^1 e^{\beta^1} - a\beta_{z_1}^2 e^{\beta^2} = 0. \quad (3.10)$$

倘若 $\alpha^1, \beta^1, \beta^2$ 两两间的差值仅有一个常数, 不妨设 $\alpha^1 - \beta^1$ 为常数, 根据引理 2.3 我们有 $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 矛盾。倘若 $\alpha^1, \beta^1, \beta^2$ 两两间的差值有两个常数, 设 $\alpha^1 - \beta^1 = \xi_2$, $\beta^2 - \beta^1 = \xi_3$, 则 $\alpha^1 - \beta^2 = \xi_2 - \xi_3$, 故式(3.9)、(3.10)进一步得:

$$b\alpha_{z_1}^1 + (de^{\xi_2} - be^{\xi_3})\alpha_{z_2}^1 = 0, \quad (ce^{\xi_2} - ae^{\xi_3})\alpha_{z_1}^1 + a\alpha_{z_2}^1 = 0.$$

若 $de^{\xi_2} - be^{\xi_3} = 0$, 此时 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, 矛盾。同理 $ce^{\xi_2} - ae^{\xi_3} = 0$ 时同样推出矛盾, 故此时 $de^{\xi_2} - be^{\xi_3} \neq 0$ 且 $ce^{\xi_2} - ae^{\xi_3} \neq 0$, 因此

$$\alpha_{z_1}^1 + \frac{de^{\xi_2} - be^{\xi_3}}{b}\alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^1 + \frac{a}{ce^{\xi_2} - ae^{\xi_3}}\alpha_{z_2}^1 = 0,$$

即得 $\alpha^1 = \phi(t)$, 其中 $\phi(t)$ 是关于 $t = z_2 - \frac{de^{\xi_2} - be^{\xi_3}}{b}z_1 = z_2 - \frac{a}{ce^{\xi_2} - ae^{\xi_3}}z_1$ 的多项式。结合式(3.3)、(3.4)可知:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D}e^{\xi_3 - \xi_2}\right)e^{\phi(t)}, \quad \mu_{z_2} = \frac{d}{D}e^{\xi_1} - \frac{b}{D}e^{-\xi_2}e^{\phi(t)},$$

$$v_{z_1} = \frac{a}{D} e^{-\xi_2} e^{\phi(t)} - \frac{c}{D} e^{\xi_1}, \quad v_{z_2} = \left(\frac{a}{D} e^{\xi_3 - \xi_2} - \frac{c}{D} \right) e^{\phi(t)},$$

易得 $u = -\frac{b}{D} e^{-\xi_2} F_2(t) + \frac{d}{D} e^{\xi_1} z_2$, $v = \left(\frac{a}{D} e^{\xi_3 - \xi_2} - \frac{c}{D} \right) G_2(t) - \frac{c}{D} e^{\xi_1} z_1$, 其中 $F_2'(t) = G_2'(t) = e^{\phi(t)}$, 此时 $g = (p_1 + p_2)\phi(t) - p_2\xi_2 = p_4\phi(t) + p_3\xi_1 - p_4\xi_2 + p_4\xi_3$ 。

情形 1.3 若 β^1 为常数, 不妨设 $\beta^1 = \xi_1$, 则

$$d\alpha_{z_2}^1 e^{\alpha^1} - d\alpha_{z_1}^2 e^{\alpha^2} - b\beta_{z_2}^2 e^{\beta^2} = 0, \quad (3.11)$$

$$c\alpha_{z_1}^1 e^{\alpha^1} - c\alpha_{z_2}^2 e^{\alpha^2} - a\beta_{z_1}^2 e^{\beta^2} = 0. \quad (3.12)$$

假设 $\alpha^1, \alpha^2, \beta^2$ 两两间的差值仅有一个常数, 不妨设 $\alpha^1 - \alpha^2$ 为常数, 则 $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 矛盾。若 $\alpha^1, \alpha^2, \beta^2$ 两两间的差值存在两个常数, 设 $\alpha^1 - \beta^2 = \xi_2$, $\alpha^2 - \beta^2 = \xi_3$, 则 $\alpha^1 - \alpha^2 = \xi_2 - \xi_3$, 式(3.11)及(3.12)可写成:

$$de^{\xi_3} \alpha_{z_1}^1 + (b - de^{\xi_2}) \alpha_{z_2}^1 = 0, \quad (a - ce^{\xi_2}) \alpha_{z_1}^1 + ce^{\xi_3} \alpha_{z_2}^1 = 0,$$

若 $b - de^{\xi_2} = 0$, 此时 $\alpha_{z_1}^1 = 0$ 且 $\alpha_{z_2}^1 = 0$, 矛盾。同理若 $a - ce^{\xi_2} = 0$ 同样推出矛盾, 故 $b - de^{\xi_2} \neq 0$, $a - ce^{\xi_2} \neq 0$ 。此时

$$\alpha_{z_1}^1 + \frac{b - de^{\xi_2}}{de^{\xi_3}} \alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^1 + \frac{ce^{\xi_3}}{a - ce^{\xi_2}} \alpha_{z_2}^1 = 0,$$

即 $\alpha^1 = \theta(t)$, 其中 $\theta(t)$ 是关于 $t = z_2 - \frac{b - de^{\xi_2}}{de^{\xi_3}} z_1 = z_2 - \frac{ce^{\xi_3}}{a - ce^{\xi_2}} z_1$ 的多项式。结合式(3.3)、(3.4)可知:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_2} \right) e^{\theta(t)}, \quad \mu_{z_2} = \frac{d}{D} e^{\xi_3 - \xi_2} e^{\theta(t)} - \frac{b}{D} e^{-\xi_1},$$

$$v_{z_1} = \frac{a}{D} e^{\xi_1} - \frac{c}{D} e^{\xi_3 - \xi_2} e^{\theta(t)}, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} \right) e^{\theta(t)},$$

故而 $u = \frac{d}{D} e^{\xi_3 - \xi_2} F_3(t) - \frac{b}{D} e^{\xi_1} z_2$, $v = \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} \right) G_3(t) + \frac{a}{D} e^{\xi_1} z_1$, 其中 $F_3'(t) = G_3'(t) = e^{\theta(t)}$, 此时 $g = p_1\theta(t) + p_2\xi_1 = (p_3 + p_4)\theta(t) + p_3\xi_3 - p_3\xi_2 - p_4\xi_2$ 。

情形 1.4 若 β^2 为常数, 不妨设 $\beta^2 = \xi_1$, 此时式(3.5)和(3.6)可变形得到:

$$d\alpha_{z_2}^1 e^{\alpha^1} - d\alpha_{z_1}^2 e^{\alpha^2} + b\beta_{z_1}^1 e^{\beta^1} = 0, \quad (3.13)$$

$$c\alpha_{z_1}^1 e^{\alpha^1} - c\alpha_{z_2}^2 e^{\alpha^2} + a\beta_{z_2}^1 e^{\beta^1} = 0. \quad (3.14)$$

若 $\alpha^1, \alpha^2, \beta^1$ 两两间的差值仅存在一个常数, 不失一般性, 假设 $\alpha^1 - \alpha^2$ 为常数, 由引理 2.3 得 $\beta_{z_1}^1 = \beta_{z_2}^1 = 0$, 矛盾。若 $\alpha^1, \alpha^2, \beta^1$ 两两间的差值存在两个常数, 设 $\alpha^1 - \beta^1 = \xi_2$, $\alpha^2 - \beta^1 = \xi_3$, 则 $\alpha^1 - \alpha^2 = \xi_2 - \xi_3$, 此时满足 $\alpha_{z_1}^2 = \beta_{z_1}^1 = \alpha_{z_1}^1$, $\alpha_{z_2}^2 = \beta_{z_2}^1 = \alpha_{z_2}^1$ 。式(3.13)、(3.14)可变形得:

$$(b - de^{\xi_3}) \alpha_{z_1}^1 + de^{\xi_2} \alpha_{z_2}^1 = 0, \quad ce^{\xi_2} \alpha_{z_1}^1 + (a - ce^{\xi_3}) \alpha_{z_2}^1 = 0.$$

若 $b - de^{\xi_3} = 0$, 则 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, 矛盾。若 $a - ce^{\xi_3} = 0$, 同样推出 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, 矛盾。故而 $b - de^{\xi_3} \neq 0$, $a - ce^{\xi_3} \neq 0$, 且

$$\alpha_{z_1}^1 + \frac{de^{\xi_2}}{b - de^{\xi_3}} \alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^1 + \frac{a - ce^{\xi_3}}{ce^{\xi_2}} \alpha_{z_2}^1 = 0,$$

即此时 $\alpha^1 = \psi(t)$, 其中 $\psi(t)$ 是关于 $t = z_2 - \frac{de^{\xi_2}}{b - de^{\xi_3}} z_1 = z_2 - \frac{a - ce^{\xi_3}}{ce^{\xi_2}} z_1$ 的多项式。结合式(3.3)、(3.4)得:

$$\mu_{z_1} = \frac{d}{D} e^{\psi(t)} - \frac{b}{D} e^{\xi_1}, \quad \mu_{z_2} = \left(\frac{d}{D} e^{\xi_3 - \xi_2} - \frac{b}{D} e^{-\xi_2} \right) e^{\psi(t)},$$

$$v_{z_1} = \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} e^{\xi_3 - \xi_2} \right) e^{\psi(t)}, \quad v_{z_2} = \frac{a}{D} e^{\xi_1} - \frac{c}{D} e^{\psi(t)},$$

故方程组(1.6)的解为 $\mu = \left(\frac{d}{D} e^{\xi_3 - \xi_2} - \frac{b}{D} e^{-\xi_2} \right) F_4(t) - \frac{b}{D} e^{\xi_1} z_1$, $v = \frac{a}{D} e^{\xi_1} z_2 - \frac{c}{D} G_4(t)$, 其中 $F_4'(t) = G_4'(t) = e^{\psi(t)}$,

此时 $g = (p_1 + p_2)\psi(t) - p_2\xi_2 = p_3\psi(t) + p_3\xi_3 - p_3\xi_2 + p_4\xi_1$ 。

情形 2 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 中仅存在两个常数。

情形 2.1 若 $\alpha^i (i=1,2)$ 为常数, 不妨设 $\alpha^1 = \xi_1$, $\alpha^2 = \xi_2$, 此时式(3.5)、(3.6)变形得:

$$\beta_{z_1}^1 e^{\beta^1} - \beta_{z_2}^2 e^{\beta^2} = 0, \quad (3.15)$$

$$\beta_{z_2}^1 e^{\beta^1} - \beta_{z_1}^2 e^{\beta^2} = 0, \quad (3.16)$$

由引理 2.3 得, 此时 $\beta^1 - \beta^2$ 为常数或 $\beta_{z_1}^1 = \beta_{z_2}^1 = \beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 后者显然不成立, 否则 β^1, β^2 为常数, 矛盾。设 $\beta^1 - \beta^2 = \xi_3$, (3.15)、(3.16)式变形为

$$\beta_{z_1}^1 e^{\xi_3} - \beta_{z_2}^1 = 0, \quad \beta_{z_2}^1 e^{\xi_3} - \beta_{z_1}^1 = 0,$$

即 $\beta^1 = \varphi_1(z_2 + e^{\xi_3} z_1) = \varphi_1(z_2 + e^{-\xi_3} z_1)$, 其中 ξ_3 满足 $e^{2\xi_3} = 1$, 故此时 $\beta^2 = \varphi_1(z_2 + e^{\xi_3} z_1) - \xi_3 = \varphi_1(z_2 + e^{-\xi_3} z_1) - \xi_3$, 将 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 代入(3.3)、(3.4)得:

$$\mu_{z_1} = \frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{-\xi_3} e^{\varphi_1(z_2 + e^{\xi_3} z_1)}, \quad \mu_{z_2} = \frac{d}{D} e^{\xi_2} - \frac{b}{D} e^{\varphi_1(z_2 + e^{\xi_3} z_1)},$$

$$v_{z_1} = \frac{a}{D} e^{\varphi_1(z_2 + e^{\xi_3} z_1)} - \frac{c}{D} e^{\xi_2}, \quad v_{z_2} = \frac{a}{D} e^{-\xi_3} e^{\varphi_1(z_2 + e^{\xi_3} z_1)} - \frac{c}{D} e^{\xi_1},$$

故此时方程组(1.6)的有限级超越整函数解为

$$\mu = \frac{d}{D} e^{\xi_1} z_1 + \frac{d}{D} e^{\xi_2} z_2 - \frac{b}{D} F_5(z_2 + e^{\xi_3} z_1), \quad v = -\frac{c}{D} e^{\xi_2} z_1 - \frac{c}{D} e^{\xi_1} z_2 + \frac{a}{D} e^{\xi_3} G_5(z_2 + e^{\xi_3} z_1),$$

其中 $F_5'(z_2 + e^{\xi_3} z_1) = G_5'(z_2 + e^{\xi_3} z_1) = e^{\varphi_1(z_2 + e^{\xi_3} z_1)}$, 此时 $g = p_2\varphi_1(z_2 + e^{\xi_3} z_1) + p_1\xi_1 = p_4\varphi_1(z_2 + e^{\xi_3} z_1) + p_3\xi_2 - p_4\xi_3$ 。

情形 2.2 若 $\beta^i (i=1,2)$ 为常数, 令 $\beta^1 = \xi_1$, $\beta^2 = \xi_2$, 此时满足

$$\alpha_{z_2}^1 e^{\alpha^1} - \alpha_{z_1}^2 e^{\alpha^2} = 0, \quad (3.17)$$

$$\alpha_{z_1}^1 e^{\alpha^1} - \alpha_{z_2}^2 e^{\alpha^2} = 0. \quad (3.18)$$

由引理 2.3 可知此时 $\alpha^1 - \alpha^2$ 为常数或 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = \alpha_{z_1}^2 = \alpha_{z_2}^2 = 0$, 后者显然不成立, 否则 α^1, α^2 为常数, 矛盾。设 $\alpha^1 - \alpha^2 = \xi_3$, 此时 $\alpha_{z_1}^2 = \alpha_{z_1}^1$, $\alpha_{z_2}^2 = \alpha_{z_2}^1$, 故而:

$$e^{\xi_3} \alpha_{z_2}^1 - \alpha_{z_1}^1 = 0, \quad e^{\xi_3} \alpha_{z_1}^1 - \alpha_{z_2}^1 = 0,$$

即 $\alpha^1 = \phi_1(z_2 + e^{\xi_3} z_1) = \phi_1(z_2 + e^{-\xi_3} z_1)$, 其中 ξ_3 满足 $e^{2\xi_3} = 1$, 故此时 $\alpha^2 = \phi_1(z_2 + e^{\xi_3} z_1) - \xi_3 = \phi_1(z_2 + e^{-\xi_3} z_1) - \xi_3$ 。结合式(3.3)、(3.4)可知:

$$\mu_{z_1} = \frac{d}{D} e^{\phi_1(z_2 + e^{-\xi_3} z_1)} - \frac{b}{D} e^{\xi_2}, \quad \mu_{z_2} = \frac{d}{D} e^{-\xi_3} e^{\phi_1(z_2 + e^{\xi_3} z_1)} - \frac{b}{D} e^{\xi_1},$$

$$v_{z_1} = \frac{a}{D} e^{\xi_1} - \frac{c}{D} e^{-\xi_3} e^{\phi(z_2 + e^{-\xi_3} z_1)}, \quad v_{z_2} = \frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\phi(z_2 + e^{-\xi_3} z_1)},$$

故方程组(1.6)的有限级超越整函数解为

$$\mu = -\frac{b}{D} e^{\xi_2} z_1 - \frac{b}{D} e^{\xi_1} z_2 + \frac{d}{D} e^{\xi_3} F_6(z_2 + e^{\xi_3} z_1), \quad v = \frac{a}{D} e^{\xi_1} z_1 + \frac{a}{D} e^{\xi_2} z_2 - \frac{c}{D} G_6(z_2 + e^{\xi_3} z_1),$$

其中 $F_6'(z_2 + e^{\xi_3} z_1) = G_6'(z_2 + e^{\xi_3} z_1) = e^{\phi(z_2 + e^{\xi_3} z_1)}$, 此时 $g = p_1 \phi(z_2 + e^{\xi_3} z_1) + p_2 \xi_1 = p_3 \phi(z_2 + e^{\xi_3} z_1) - p_3 \xi_3 + p_3 \xi_2$ 。

情形 2.3 若 α^1, β^2 为常数, 令 $\alpha^1 = \xi_1$, $\beta^2 = \xi_2$, 此时式(3.5)、(3.6)变形得:

$$d\alpha_{z_1}^2 e^{\alpha^2} - b\beta_{z_1}^1 e^{\beta^1} = 0, \quad c\alpha_{z_2}^2 e^{\alpha^2} - a\beta_{z_2}^1 e^{\beta^1} = 0.$$

由引理 2.3 推得 $\alpha^2 - \beta^1$ 为常数或 $\alpha_{z_1}^2 = \alpha_{z_2}^2 = \beta_{z_1}^1 = \beta_{z_2}^1 = 0$, 后者显然不成立, 否则 α^2, β^1 为常数, 矛盾。

设 $\alpha^2 - \beta^1 = \xi_3$, 此时 $\beta_{z_1}^1 = \alpha_{z_1}^2$, $\beta_{z_2}^1 = \alpha_{z_2}^2$, 故而

$$(de^{\xi_3} - b)\alpha_{z_1}^2 = 0, \quad (3.19)$$

$$(ce^{\xi_3} - a)\alpha_{z_2}^2 = 0, \quad (3.20)$$

显然 $de^{\xi_3} - b$, $ce^{\xi_3} - a$ 不可同时为零, 否则 $D = ad - bc = 0$, 矛盾。同时 $de^{\xi_3} - b$, $ce^{\xi_3} - a$ 不可同时为非零常数, 否则 $\alpha_{z_1}^2 = \alpha_{z_2}^2 = 0$, 即 α^2 为常数, 矛盾。

(i) 若 $de^{\xi_3} - b = 0$, $ce^{\xi_3} - a \neq 0$, 由(3.19)、(3.20)可得 $\alpha_{z_2}^2 = 0$, 即 $\alpha^2 = \theta_1(z_1)$, 进一步的 $\beta^1 = \theta_1(z_1) - \xi_3$, 结合式子(3.3)、(3.4)得:

$$\mu_{z_1} = \frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2}, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) e^{\theta_1(z_1)} = 0, \\ v_{z_1} = \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) e^{\theta_1(z_1)}, \quad v_{z_2} = \frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1},$$

对上述式子求积分得

$$\mu = \left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_1, \quad v = \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_2 + \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) F_7(z_1),$$

其中 $F_7'(z_1) = e^{\theta_1(z_1)}$, 此时 $g = p_2 \theta_1(z_1) + p_1 \xi_1 - p_2 \xi_3 = p_3 \theta_1(z_1) + p_4 \xi_2$ 。

(ii) 若 $ce^{\xi_3} - a = 0$, $de^{\xi_3} - b \neq 0$, 由式(3.19)、(3.20)可得 $\alpha_{z_1}^2 = 0$, 即 $\alpha^2 = \psi_1(z_2)$, 进一步的 $\beta^1 = \psi_1(z_2) - \xi_3$, 由式(3.3)、(3.4)可得:

$$\mu_{z_1} = \frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2}, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) e^{\psi_1(z_2)}, \\ v_{z_1} = \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) e^{\psi_1(z_2)} = 0, \quad v_{z_2} = \frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1},$$

对上述式子求积分得

$$\mu = \left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_1 + \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) G_7(z_2), \quad v = \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_2,$$

其中 $G_7'(z_2) = e^{\psi_1(z_2)}$, 此时 $g = p_2 \psi_1(z_2) + p_1 \xi_1 - p_2 \xi_3 = p_3 \psi_1(z_2) + p_4 \xi_2$ 。

情形 2.4 若 α^2, β^1 为常数, 令 $\alpha^2 = \xi_1$, $\beta^1 = \xi_2$, 此时式(3.5)、(3.6)变形得:

$$d\alpha_{z_2}^1 e^{\alpha^1} - b\beta_{z_2}^2 e^{\beta^2} = 0, \quad c\alpha_{z_1}^1 e^{\alpha^1} - a\beta_{z_1}^2 e^{\beta^2} = 0,$$

根据引理 2.3 可知此时 $\alpha^1 - \beta^2$ 为常数或 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = \beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 后者显然不成立, 否则 α^1, β^2 为常数, 矛盾。设 $\alpha^1 - \beta^2 = \xi_3$, 此时 $\beta_{z_1}^2 = \alpha_{z_1}^1$, $\beta_{z_2}^2 = \alpha_{z_2}^1$, 故而

$$(de^{\xi_3} - b)\alpha_{z_2}^1 = 0, \quad (ce^{\xi_3} - a)\alpha_{z_1}^1 = 0,$$

显然此时 $de^{\xi_3} - b$, $ce^{\xi_3} - a$ 不可同时为零, 否则 $D = ad - bc = 0$, 矛盾。同时 $de^{\xi_3} - b$, $ce^{\xi_3} - a$ 不可同时为非零常数, 否则 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$ 即 α^1 为常数, 亦推出矛盾。

(i) 若 $de^{\xi_3} - b = 0$, $ce^{\xi_3} - a \neq 0$, 此时 $\alpha_{z_1}^1 = 0$, 即 $\alpha^1 = \varphi_2(z_2)$, 进一步地 $\beta^2 = \varphi_2(z_2) - \xi_3$, 结合式(3.3)、(3.4)可得:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) e^{\varphi_2(z_2)} = 0, \quad \mu_{z_2} = \frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2},$$

$$v_{z_1} = \frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1}, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) e^{\varphi_2(z_2)},$$

对上述式子求积分得

$$\mu = \left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_2, \quad v = \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) F_8(z_2) + \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_1,$$

其中 $F_8'(z_2) = e^{\varphi_2(z_2)}$, 此时 $g = p_1\varphi_2(z_2) + p_2\xi_2 = p_4\varphi_2(z_2) + p_3\xi_1 - p_4\xi_3$ 。

(ii) 若 $ce^{\xi_3} - a = 0$, $de^{\xi_3} - b \neq 0$, 此时满足 $\alpha_{z_2}^1 = 0$, 即 $\alpha^1 = \phi_2(z_1)$, 结合式(3.3)、(3.4)可进一步得:

$$\mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) e^{\phi_2(z_1)}, \quad \mu_{z_1} = \frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2},$$

$$v_{z_1} = \frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1}, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_3} - \frac{c}{D} \right) e^{\phi_2(z_1)} = 0,$$

对上述式子求积分得

$$\mu = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_3} \right) G_8(z_1) + \left(\frac{d}{D} e^{\xi_1} - \frac{b}{D} e^{\xi_2} \right) z_2, \quad v = \left(\frac{a}{D} e^{\xi_2} - \frac{c}{D} e^{\xi_1} \right) z_1,$$

其中 $G_8'(z_1) = e^{\phi_2(z_1)}$, 此时 $g = p_1\phi_2(z_1) + p_2\xi_2 = p_4\phi_2(z_1) + p_3\xi_1 - p_4\xi_3$ 。

情形 3 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 均为非常数多项式。

情形 3.1 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 两两间的差值不为常数, 则由引理 2.3 结合(3.5)、(3.6)式得: $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, $\alpha_{z_1}^2 = \alpha_{z_2}^2 = 0$, $\beta_{z_1}^1 = \beta_{z_2}^1 = 0$, $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 即 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 均为常数多项式, 矛盾。

情形 3.2 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 两两间的差值仅存在一个常数。不失一般性, 假设 $\alpha^1 - \alpha^2$ 为常数, 令 $\alpha^1 - \alpha^2 = \xi_1$, 此时由(3.5)、(3.6)式得:

$$d\alpha_{z_2}^1 e^{\xi_1} - d\alpha_{z_1}^2 + b\beta_{z_1}^1 e^{\beta^1 - \alpha^2} - b\beta_{z_2}^2 e^{\beta^2 - \alpha^2} = 0, \quad c\alpha_{z_1}^1 e^{\xi_1} - c\alpha_{z_2}^2 + a\beta_{z_2}^1 e^{\beta^1 - \alpha^2} - a\beta_{z_1}^2 e^{\beta^2 - \alpha^2} = 0,$$

此时 $\beta^1 - \alpha^2$, $\beta^2 - \alpha^2$, $(\beta^1 - \alpha^2) - (\beta^2 - \alpha^2) = \beta^1 - \beta^2$ 均不为常数, 由引理 2.3 可知 $\beta_{z_1}^1 = \beta_{z_2}^1 = 0$, $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 即 β^1, β^2 为常数, 矛盾。

情形 3.3 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 两两间的差值仅存在两个常数, 此时包含以下几种情况。

情形 3.3.1 若 α^1 与 α^2 及 β^1 与 β^2 间的差值为常数。令 $\alpha^1 - \alpha^2 = \xi_1$, $\beta^1 - \beta^2 = \xi_2$, 此时 $\alpha_{z_1}^2 = \alpha_{z_1}^1$,

$\alpha_{z_2}^2 = \alpha_{z_2}^1$, $\beta_{z_1}^2 = \beta_{z_1}^1$, $\beta_{z_2}^2 = \beta_{z_2}^1$, (3.5)、(3.6)式可变形得:

$$\begin{aligned} d(\alpha_{z_2}^1 - \alpha_{z_1}^1 e^{-\xi_1})e^{\alpha^1} + b(\beta_{z_1}^1 - \beta_{z_2}^1 e^{-\xi_2})e^{\beta^1} &= 0, \\ c(\alpha_{z_1}^1 - \alpha_{z_2}^1 e^{-\xi_1})e^{\alpha^1} + a(\beta_{z_2}^1 - \beta_{z_1}^1 e^{-\xi_2})e^{\beta^1} &= 0. \end{aligned}$$

由于 $\alpha^1 - \beta^1$ 不为常数, 故

$$\alpha_{z_2}^1 - \alpha_{z_1}^1 e^{-\xi_1} = 0, \quad \alpha_{z_1}^1 - \alpha_{z_2}^1 e^{-\xi_1} = 0, \quad \beta_{z_1}^1 - \beta_{z_2}^1 e^{-\xi_2} = 0, \quad \beta_{z_2}^1 - \beta_{z_1}^1 e^{-\xi_2} = 0,$$

即得 $\alpha^1 = \theta_2(z_2 + e^{\xi_1} z_1) = \theta_2(z_2 + e^{-\xi_1} z_1)$, $\beta^1 = \theta_3(z_2 + e^{\xi_2} z_1) = \theta_3(z_2 + e^{-\xi_2} z_1)$, 其中 ξ_1, ξ_2 满足 $e^{2\xi_1} = 1$, $e^{2\xi_2} = 1$ 。

进一步得 $\alpha^2 = \theta_2(z_2 + e^{\xi_1} z_1) - \xi_1$, $\beta^2 = \theta_3(z_2 + e^{\xi_2} z_1) - \xi_2$ 。由(3.3)、(3.4)式可知:

$$\begin{aligned} \mu_{z_1} &= \frac{d}{D} e^{\theta_2(z_2 + e^{\xi_1} z_1)} - \frac{b}{D} e^{-\xi_2} e^{\theta_3(z_2 + e^{\xi_2} z_1)}, \quad \mu_{z_2} = \frac{d}{D} e^{-\xi_1} e^{\theta_2(z_2 + e^{\xi_1} z_1)} - \frac{b}{D} e^{\theta_3(z_2 + e^{\xi_2} z_1)}, \\ v_{z_1} &= \frac{a}{D} e^{\theta_3(z_2 + e^{\xi_2} z_1)} - \frac{c}{D} e^{-\xi_1} e^{\theta_2(z_2 + e^{\xi_1} z_1)}, \quad v_{z_2} = \frac{a}{D} e^{-\xi_2} e^{\theta_3(z_2 + e^{\xi_2} z_1)} - \frac{c}{D} e^{\theta_2(z_2 + e^{\xi_1} z_1)}, \end{aligned}$$

对上述式子积分得

$$\mu = \frac{d}{D} e^{-\xi_1} F_9(z_2 + e^{\xi_1} z_1) - \frac{b}{D} F_{10}(z_2 + e^{\xi_2} z_1), \quad v = \frac{a}{D} e^{-\xi_2} G_{10}(z_2 + e^{\xi_2} z_1) - \frac{c}{D} G_9(z_2 + e^{\xi_1} z_1),$$

其中 $F_9'(z_2 + e^{\xi_1} z_1) = G_9'(z_2 + e^{\xi_1} z_1) = e^{\theta_2(z_2 + e^{\xi_1} z_1)}$, $F_{10}'(z_2 + e^{\xi_2} z_1) = G_{10}'(z_2 + e^{\xi_2} z_1) = e^{\theta_3(z_2 + e^{\xi_2} z_1)}$, 此时 $g = p_1 \theta_2(z_2 + e^{\xi_1} z_1) + p_2 \theta_3(z_2 + e^{\xi_2} z_1) = p_3 \theta_2(z_2 + e^{\xi_1} z_1) + p_4 \theta_3(z_2 + e^{\xi_2} z_1) - p_3 \xi_1 - p_4 \xi_2$ 。

情形 3.3.2 若 α^1 与 β^1 及 α^2 与 β^2 间的差值为常数, 令 $\alpha^1 - \beta^1 = \xi_1$, $\alpha^2 - \beta^2 = \xi_2$, 此时 $\beta_{z_1}^1 = \alpha_{z_1}^1$, $\beta_{z_2}^1 = \alpha_{z_2}^1$, $\beta_{z_1}^2 = \alpha_{z_1}^2$, $\beta_{z_2}^2 = \alpha_{z_2}^2$, (3.5)、(3.6)式可变形得:

$$\begin{aligned} (d\alpha_{z_2}^1 + be^{-\xi_1}\alpha_{z_1}^1)e^{\alpha^1} - (d\alpha_{z_2}^2 + be^{-\xi_2}\alpha_{z_2}^2)e^{\alpha^2} &= 0, \\ (c\alpha_{z_1}^1 + ae^{-\xi_1}\alpha_{z_2}^1)e^{\alpha^1} - (c\alpha_{z_2}^2 + ae^{-\xi_2}\alpha_{z_1}^2)e^{\alpha^2} &= 0. \end{aligned}$$

由于 $\alpha^1 - \alpha^2$ 不为常数, 故

$$d\alpha_{z_2}^1 + be^{-\xi_1}\alpha_{z_1}^1 = 0, \quad c\alpha_{z_1}^1 + ae^{-\xi_1}\alpha_{z_2}^1 = 0, \quad d\alpha_{z_2}^2 + be^{-\xi_2}\alpha_{z_2}^2 = 0, \quad c\alpha_{z_2}^2 + ae^{-\xi_2}\alpha_{z_1}^2 = 0,$$

即

$$\alpha_{z_1}^1 + \frac{d}{be^{-\xi_1}}\alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^1 + \frac{ae^{-\xi_1}}{c}\alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^2 + \frac{be^{-\xi_2}}{d}\alpha_{z_2}^2 = 0, \quad \alpha_{z_1}^2 + \frac{c}{ae^{-\xi_2}}\alpha_{z_2}^2 = 0,$$

故而 $\alpha^1 = \varphi_2(t_1)$, $\alpha^2 = \varphi_3(t_2)$, 其中 $\varphi_4(t_1)$ 是关于 $t_1 = z_2 - \frac{d}{be^{-\xi_1}}z_1 = z_2 - \frac{ae^{-\xi_1}}{c}z_1$ 的多项式, $\varphi_3(t_2)$ 是关于

$t_2 = z_2 - \frac{be^{-\xi_2}}{d}z_1 = z_2 - \frac{c}{ae^{-\xi_2}}z_1$ 的多项式, 结合(3.3)、(3.4)式得:

$$\begin{aligned} \mu_{z_1} &= \frac{d}{D} e^{\varphi_2(t_1)} - \frac{b}{D} e^{-\xi_2} e^{\varphi_3(t_2)}, \quad \mu_{z_2} = \frac{d}{D} e^{\varphi_3(t_2)} - \frac{b}{D} e^{-\xi_1} e^{\varphi_2(t_1)}, \\ v_{z_1} &= \frac{a}{D} e^{-\xi_1} e^{\varphi_2(t_1)} - \frac{c}{D} e^{\varphi_3(t_2)}, \quad v_{z_2} = \frac{a}{D} e^{-\xi_2} e^{\varphi_3(t_2)} - \frac{c}{D} e^{\varphi_2(t_1)}, \end{aligned}$$

进一步求积分得

$$\mu = -\frac{b}{D}e^{-\xi_1}F_{11}(t_1) + \frac{d}{D}F_{12}(t_2), \quad v = \frac{a}{D}e^{-\xi_2}G_{12}(t_2) - \frac{c}{D}G_{11}(t_1),$$

其中 $F'_{11}(t_1) = G'_{11}(t_1) = e^{\theta_2(t_1)}$, $F'_{12}(t_2) = G'_{12}(t_2) = e^{\theta_3(t_2)}$, 此时 $g = (p_1 + p_2)\varphi_2(t_1) - p_2\xi_1 = (p_3 + p_4)\varphi_3(t_2) - p_4\xi_2$ 。

情形 3.3.3 若 α^1 与 β^2 及 α^2 与 β^1 间的差值为常数, 不妨设 $\alpha^1 - \beta^2 = \xi_1$, $\alpha^2 - \beta^1 = \xi_2$, 此时 $\beta_{z_1}^2 = \alpha_{z_1}^1$, $\beta_{z_2}^2 = \alpha_{z_2}^1$, $\beta_{z_1}^1 = \alpha_{z_1}^2$, $\beta_{z_2}^1 = \alpha_{z_2}^2$, 由(3.5)、(3.6)式可进一步变形得:

$$(d - be^{-\xi_1})\alpha_{z_2}^1 e^{\alpha^1} + (be^{-\xi_2} - d)\alpha_{z_1}^2 e^{\alpha^2} = 0,$$

$$(c - ae^{-\xi_1})\alpha_{z_1}^1 e^{\alpha^1} + (ae^{-\xi_2} - c)\alpha_{z_2}^2 e^{\alpha^2} = 0.$$

由于 $\alpha^1 - \alpha^2$ 为非常数, 故此时

$$(c - ae^{-\xi_1})\alpha_{z_1}^1 = 0, \quad (d - be^{-\xi_1})\alpha_{z_2}^1 = 0,$$

$$(be^{-\xi_2} - d)\alpha_{z_1}^2 = 0, \quad (ae^{-\xi_2} - c)\alpha_{z_2}^2 = 0,$$

显然 $d - be^{-\xi_1}$ 与 $c - ae^{-\xi_1}$ 、 $be^{-\xi_2} - d$ 与 $ae^{-\xi_2} - c$ 不可同时为零, 否则 $D = ad - bc = 0$, 矛盾。同样的 $d - be^{-\xi_1}$ 与 $c - ae^{-\xi_1}$ 、 $be^{-\xi_2} - d$ 与 $ae^{-\xi_2} - c$ 不可同时为非零常数, 否则 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, $\alpha_{z_1}^2 = \alpha_{z_2}^2 = 0$, 即 α^1, α^2 为常数, 矛盾。

(i) 若 $d - be^{-\xi_1} = 0$, $be^{-\xi_2} - d = 0$, 则 $c - ae^{-\xi_1} \neq 0$, $ae^{-\xi_2} - c \neq 0$, 此时 $\alpha_{z_1}^1 = 0$, $\alpha_{z_2}^2 = 0$, 即得 $\alpha^1 = \varphi_3(z_2)$, $\alpha^2 = \varphi_4(z_1)$, 此时结合(3.3)式进一步得到:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_1}\right)e^{\varphi_3(z_2)} = 0, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_2}\right)e^{\varphi_4(z_1)} = 0,$$

即 u 为常数, 矛盾。

(ii) 若 $d - be^{-\xi_1} \neq 0$, $be^{-\xi_2} - d = 0$, 则 $c - ae^{-\xi_1} = 0$, $ae^{-\xi_2} - c \neq 0$, 此时 $\alpha_{z_2}^1 = 0$, $\alpha_{z_2}^2 = 0$, 即 $\alpha^1 = \phi_3(z_1)$, $\alpha^2 = \phi_4(z_1)$, 此时 $\beta^1 = \phi_4(z_1) - \xi_2$, $\beta^2 = \phi_3(z_1) - \xi_1$, 由结合(3.3)、(3.4)式得:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_1}\right)e^{\phi_3(z_1)}, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_2}\right)e^{\phi_4(z_1)} = 0,$$

$$v_{z_1} = \left(\frac{a}{D}e^{-\xi_2} - \frac{c}{D}\right)e^{\phi_4(z_1)}, \quad v_{z_2} = \left(\frac{a}{D}e^{-\xi_1} - \frac{c}{D}\right)e^{\phi_3(z_1)} = 0,$$

积分进一步求得

$$\mu = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_1}\right)F_{13}(z_1), \quad v = \left(\frac{a}{D}e^{-\xi_2} - \frac{c}{D}\right)G_{13}(z_1),$$

其中 $F'_{13}(z_1) = e^{\phi_3(z_1)}$, $G'_{13}(z_1) = e^{\phi_4(z_1)}$, 此时 $g = p_1\phi_3(z_1) + p_2\phi_4(z_1) - p_2\xi_2 = p_4\phi_3(z_1) + p_3\phi_4(z_1) - p_4\xi_1$ 。

(iii) 若 $d - be^{-\xi_1} = 0$, $be^{-\xi_2} - d \neq 0$, 此时 $c - ae^{-\xi_1} \neq 0$, $ae^{-\xi_2} - c = 0$, 推得 $\alpha_{z_1}^1 = 0$, $\alpha_{z_1}^2 = 0$, 故此时 $\alpha^1 = \theta_4(z_2)$, $\alpha^2 = \theta_5(z_2)$, $\beta^1 = \theta_5(z_2) - \xi_2$, $\beta^2 = \theta_4(z_2) - \xi_1$, 代入(3.3)、(3.4)式中得:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_1}\right)e^{\theta_4(z_2)} = 0, \quad \mu_{z_2} = \left(\frac{d}{D} - \frac{b}{D}e^{-\xi_2}\right)e^{\theta_5(z_2)},$$

$$v_{z_1} = \left(\frac{a}{D}e^{-\xi_2} - \frac{c}{D}\right)e^{\theta_5(z_2)} = 0, \quad v_{z_2} = \left(\frac{a}{D}e^{-\xi_1} - \frac{c}{D}\right)e^{\theta_4(z_2)},$$

对上述式子求积分得 $\mu = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_2} \right) G_{14}(z_2)$, $v = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) F_{14}(z_2)$, 其中 $F'_{14}(z_2) = e^{\theta_4(z_2)}$, $G'_{14}(z_2) = e^{\theta_5(z_2)}$, 此时 $g = p_1 \theta_4(z_2) + p_2 \theta_5(z_2) - p_2 \xi_2 = p_4 \theta_4(z_2) + p_3 \theta_5(z_2) - p_4 \xi_1$ 。

(iv) 若 $d - be^{-\xi_1} \neq 0$, $be^{-\xi_2} - d \neq 0$, 则 $c - ae^{-\xi_1} = 0$, $ae^{-\xi_2} - c = 0$, 此时 $\alpha_{z_2}^1 = 0$, $\alpha_{z_1}^2 = 0$, 即 $\alpha^1 = \psi_4(z_1)$, $\alpha^2 = \psi_5(z_2)$, 故而 $\beta^1 = \psi_5(z_2) - \xi_2$, $\beta^2 = \psi_4(z_1) - \xi_1$, 结合(3.4)式得:

$$v_{z_1} = \left(\frac{a}{D} e^{-\xi_2} - \frac{c}{D} \right) e^{\psi_5(z_2)} = 0, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) e^{\psi_4(z_1)} = 0,$$

即 v 为常数, 矛盾。

情形 3.4 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 两两间的差值存在三个常数, 此时可分两种情况讨论式(3.5)及(3.6)。

情形 3.4.1 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 中仅三个多项式间相差一个常数, 不失一般性, 假设 $\alpha^1, \alpha^2, \beta^1$ 间相差一个常数, 由引理 2.3 得 $\beta_{z_1}^2 = \beta_{z_2}^2 = 0$, 即 β^2 为常数, 矛盾。

情形 3.4.2 若 $\alpha^1, \alpha^2, \beta^1, \beta^2$ 中四个多项式均相差一个常数, 不妨设 $\alpha^1 - \beta^2 = \xi_1$, $\alpha^2 - \beta^2 = \xi_2$, $\beta^1 - \beta^2 = \xi_3$, 此时式(3.5)、(3.6)可变形得:

$$(be^{\xi_3} - de^{\xi_2})\alpha_{z_1}^1 + (de^{\xi_1} - b)\alpha_{z_2}^1 = 0, \quad (3.21)$$

$$(ce^{\xi_1} - a)\alpha_{z_1}^1 + (ae^{\xi_3} - ce^{\xi_2})\alpha_{z_2}^1 = 0. \quad (3.22)$$

由于 $D = ad - bc \neq 0$, 故此时 $be^{\xi_3} - de^{\xi_2}$ 与 $ae^{\xi_3} - ce^{\xi_2}$ 不同时为零, 且 $de^{\xi_1} - b$ 与 $ce^{\xi_1} - a$ 不同时为零, 讨论以下情况。

(i) $be^{\xi_3} - de^{\xi_2} = 0$, $de^{\xi_1} - b = 0$, 则 $ae^{\xi_3} - ce^{\xi_2} \neq 0$, $ce^{\xi_1} - a \neq 0$, 结合(3.21)、(3.22)式可得:

$$\alpha_{z_1}^1 + \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} \alpha_{z_2}^1 = 0, \quad \alpha_{z_1}^1 + \frac{ae^{\xi_3} - ce^{\xi_2}}{ce^{\xi_1} - a} \alpha_{z_2}^1 = 0,$$

即 $\alpha^1 = \varphi_5(t)$, 其中 $\varphi_5(t)$ 是关于 $t = z_2 - \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} z_1 = z_2 - \frac{ae^{\xi_3} - ce^{\xi_2}}{ce^{\xi_1} - a} z_1$ 的多项式, 此时 $\alpha^2 = \varphi_5(t) + \xi_2 - \xi_1$, $\beta^1 = \varphi_5(t) + \xi_3 - \xi_1$, $\beta^2 = \varphi_5(t) - \xi_1$, 由(3.3)式可知:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) e^{\varphi_5(t)} = 0, \quad \mu_{z_2} = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) e^{\varphi_5(t)} = 0,$$

即 u 为常数, 矛盾。

(ii) 若 $be^{\xi_3} - de^{\xi_2} = 0$, $de^{\xi_1} - b \neq 0$, 则 $ae^{\xi_3} - ce^{\xi_2} \neq 0$, 我们断言 $ce^{\xi_1} - a = 0$, 否则 $\alpha_{z_1}^1 = \alpha_{z_2}^1 = 0$, 矛盾。

结合(3.21)、(3.22)可知 $\alpha_{z_2}^1 = 0$, 此时

$$\alpha^1 = \phi_5(z_1), \quad \alpha^2 = \phi_5(z_1) + \xi_2 - \xi_1, \quad \beta^1 = \phi_5(z_1) + \xi_3 - \xi_1, \quad \beta^2 = \phi_5(z_1) - \xi_1,$$

根据(3.3)、(3.4)可得:

$$\mu_{z_1} = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) e^{\phi_5(z_1)}, \quad u_{z_2} = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) e^{\phi_5(z_1)} = 0,$$

$$v_{z_1} = \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) e^{\phi_5(z_1)}, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) e^{\phi_5(z_1)} = 0,$$

对上述式子求积分解得

$$\mu = \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) F_{15}(z_1), \quad v = \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) G_{15}(z_1),$$

其中 $F'_{15}(z_1) = G'_{15}(z_1) = e^{\phi_5(z_1)}$, 此时 $g = (p_1 + p_2)\phi_5(z_1) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\phi_5(z_1) + p_3(\xi_2 - \xi_1) - p_4\xi_1$ 。

(iii) 若 $de^{\xi_1} - b = 0$, $be^{\xi_3} - de^{\xi_2} \neq 0$, 则 $ce^{\xi_1} - a \neq 0$, 显然 $ae^{\xi_3} - ce^{\xi_2} = 0$, 否则 $\alpha^1_{z_1} = \alpha^1_{z_2} = 0$, 与情况 3 假设矛盾。进而由(3.21)、(3.22)推得 $\alpha^1_{z_1} = 0$, 此时 $\alpha^1 = \phi_6(z_2)$, 且满足

$$\alpha^2 = \phi_6(z_2) + \xi_2 - \xi_1, \quad \beta^1 = \phi_6(z_2) + \xi_3 - \xi_1, \quad \beta^2 = \phi_6(z_2) - \xi_1.$$

结合(3.3)、(3.4)式可知:

$$\begin{aligned} \mu_{z_1} &= \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) e^{\phi_6(z_2)} = 0, \quad u_{z_2} = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) e^{\phi_6(z_2)}, \\ v_{z_1} &= \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) e^{\phi_6(z_2)} = 0, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) e^{\phi_6(z_2)}, \end{aligned}$$

对上述式子求积分得

$$\mu = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) F_{16}(z_2), \quad v = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) G_{16}(z_2),$$

其中 $F'_{16}(z_2) = G'_{16}(z_2) = e^{\phi_6(z_2)}$, 此时 $g = (p_1 + p_2)\phi_6(z_2) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\phi_6(z_2) + p_3(\xi_2 - \xi_1) - p_4\xi_1$ 。

(iv) 若 $de^{\xi_1} - b \neq 0$, $be^{\xi_3} - de^{\xi_2} \neq 0$ 。

当 $ce^{\xi_1} - a \neq 0$, $ae^{\xi_3} - ce^{\xi_2} = 0$ 时, $\alpha^1_{z_1} = \alpha^1_{z_2} = 0$, 即 α^1 为常数, 矛盾。当 $ce^{\xi_1} - a = 0$, $ae^{\xi_3} - ce^{\xi_2} \neq 0$ 时, 同理推得矛盾。当 $ce^{\xi_1} - a = 0$, $ae^{\xi_3} - ce^{\xi_2} = 0$ 时, 结合(3.21)、(3.22)知:

$$\alpha^1_{z_1} + \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} \alpha^1_{z_2} = 0,$$

此时 $\alpha^1 = \phi_6(t)$, 其中 $\phi_1(t)$ 是关于 $t = z_2 - \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} z_1$ 的多项式, 此时 $\alpha^2 = \phi_6(t) + \xi_2 - \xi_1$,

$\beta^1 = \phi_6(t) + \xi_3 - \xi_1$, $\beta^2 = \phi_6(t) - \xi_1$, 代入(3.4)中得

$$v_{z_1} = \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) e^{\phi_6(t)} = 0, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) e^{\phi_6(t)} = 0,$$

即 v 为常数, 矛盾。

当 $ce^{\xi_1} - a \neq 0$, $ce^{\xi_2} + ae^{\xi_3} \neq 0$ 时, $\alpha^1_{z_1} + \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} \alpha^1_{z_2} = 0$, $\alpha^1_{z_1} + \frac{ae^{\xi_3} - ce^{\xi_2}}{ce^{\xi_1} - a} \alpha^1_{z_2} = 0$, 此时 $\alpha^1 = \theta_6(t)$,

其中 $\theta_6(t)$ 是关于 $t = z_2 - \frac{de^{\xi_1} - b}{be^{\xi_3} - de^{\xi_2}} z_1 = z_2 - \frac{ae^{\xi_3} - ce^{\xi_2}}{ce^{\xi_1} - a} z_1$ 的多项式, 此时 $\beta^2 = \theta_6(t) - \xi_1$, $\alpha^2 = \theta_6(t) + \xi_2 - \xi_1$,

$\beta^1 = \theta_6(t) + \xi_3 - \xi_1$, 结合(3.3)、(3.4)得:

$$\begin{aligned} \mu_{z_1} &= \left(\frac{d}{D} - \frac{b}{D} e^{-\xi_1} \right) e^{\theta_6(t)}, \quad u_{z_2} = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) e^{\theta_6(t)}, \\ v_{z_1} &= \left(\frac{a}{D} e^{\xi_3 - \xi_1} - \frac{c}{D} e^{\xi_2 - \xi_1} \right) e^{\theta_6(t)}, \quad v_{z_2} = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) e^{\theta_6(t)}, \end{aligned}$$

对上述式子积分得

$$\mu = \left(\frac{d}{D} e^{\xi_2 - \xi_1} - \frac{b}{D} e^{\xi_3 - \xi_1} \right) F_{17}(t), \quad \nu = \left(\frac{a}{D} e^{-\xi_1} - \frac{c}{D} \right) G_{17}(t),$$

其中 $F'_{17}(t) = G'_{17}(t) = e^{\theta_6(t)}$, 此时 $g = (p_1 + p_2)\theta_6(t) + p_2(\xi_3 - \xi_1) = (p_3 + p_4)\theta_6(t) + p_3(\xi_2 - \xi_1) - p_4\xi_1$ 。

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