

ON THE LENGTH OF ASYMPTOTIC PATHS OF MEROMORPHIC FUNCTIONS OF ORDER ZERO

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1. Introduction

We use the usual notation of the Nevanlinna theory. We shall consider the following problem of Erdős (Clunie and Hayman [2, Problem 2.41]): Suppose that f is an entire function of finite order and Γ is a locally rectifiable path on which $f(z) \rightarrow \infty$. Let $l(r, \Gamma)$ be the length of Γ in $|z| \leq r$. Find a path for which $l(r, \Gamma)$ grows as slowly as possible and estimate $l(r, \Gamma)$ in terms of $M(r, f)$. If f has zero order, or, more generally, finite order, can a path Γ be found for which $l(r, \Gamma) = O(r)$ as $r \rightarrow \infty$?

First we shall consider the case when we may choose a ray for Γ . We denote by $U(a, r)$ the open disc $|z - a| < r$. Following Hayman [4], we say that the union of the open discs $U(a_n, r_n)$, $n = 1, 2, \dots$, is an ε -set if $a_n \rightarrow \infty$ as $n \rightarrow \infty$ and the series $\sum r_n / |a_n|$ converges. We note that if $f(z) \rightarrow a$ as $z \rightarrow \infty$ outside an ε -set, then a is a radial asymptotic value of f ; in fact, $f(re^{i\theta}) \rightarrow a$ as $r \rightarrow \infty$ for almost all θ . Hayman [4] has shown that if f is an entire function satisfying $T(r, f) = O((\log r)^2)$, then

$$\log |f(z)| = (1 + o(1))T(|z|, f)$$

as $z \rightarrow \infty$ outside an ε -set. Anderson [1] proved that if f is a meromorphic function such that $\delta(\infty, f) > 0$ and

$$T(2r, f) - T(r, f) = o(T(r, f)) (\log \log r)^{-1},$$

then

$$\liminf \frac{\log |f(z)|}{T(|z|, f)} \cong \delta(\infty, f)$$

as $z \rightarrow \infty$ outside an ε -set. We shall prove the following theorem.

Theorem 1. *Suppose that f is meromorphic in the finite complex plane C and that $\delta(\infty, f) = \delta > 0$. If there exists m , $0 < m < \log 2$, such that*

$$(1) \quad T(2r, f) \cong T(r, f) \left(1 + \frac{m\delta}{\log \log r} \right)$$

for all large values of r , then $f(z) \rightarrow \infty$ as $z \rightarrow \infty$ outside an ε -set.

The growth condition (1) with $m < \log 2$ is more or less the best possible. The question whether m can be replaced by $\log 2$ in (1) remains open, but we shall show that m cannot be larger than $\log 2$.

Theorem 2. *For any δ and m , $0 < \delta \leq 1$, $m > \log 2$, there exists a transcendental meromorphic function f (f entire if $\delta = 1$) such that $\delta(\infty, f) = \delta$, f has no radial asymptotic values, and*

$$(2) \quad T(2r, f) \leq T(r, f) \left(1 + \frac{m\delta}{\log \log r} \right)$$

for all large values of r .

On the other hand, Goldberg and Eremenko [3] and the author [7] have proved that if $\varphi(r) \rightarrow \infty$ as $r \rightarrow \infty$, then there exists an entire function f satisfying

$$(3) \quad T(r, f) = O(\varphi(r)(\log r)^2)$$

such that if Γ is any asymptotic path of f , then $l(r, \Gamma) \neq O(r)$. There arises the question whether an entire function f satisfying (3) can be constructed such that

$$\liminf_{r \rightarrow \infty} \frac{l(r, \Gamma)}{r} > 1$$

for any asymptotic path Γ . We shall give a negative answer to this question.

Theorem 3. *If f is an entire function satisfying*

$$(4) \quad T(r, f) = O((\log r)^M)$$

for some $M > 0$, then there exists an asymptotic path Γ such that

$$(5) \quad \liminf_{r \rightarrow \infty} \frac{l(r, \Gamma)}{r} = 1.$$

Furthermore, we prove the following two theorems.

Theorem 4. *Let f be an entire function of order zero. Then there exists an asymptotic path Γ such that*

$$(6) \quad l(r, \Gamma) = o(r^{1+\varepsilon})$$

for any $\varepsilon > 0$.

Theorem 5. *If f is an entire function of order zero satisfying*

$$(7) \quad \liminf_{r \rightarrow \infty} \frac{n(r^{1+\varepsilon}, 0, f)}{T(r, f)} = 0$$

for some $\varepsilon > 0$, then there exists an asymptotic path Γ satisfying (5).

2. Proof of Theorem 1

Let f satisfy the hypotheses of Theorem 1. Following Anderson [1], we choose a finite b such that

$$N(r, b) = T(r, f) + O((T(r, f))^{3/4}).$$

Then it follows from (1) that

$$\begin{aligned} \text{(i)} \quad n(r, b) \log 2 &\cong N(2r, b) - N(r, b) \\ &\cong T(2r, f) - T(r, f) + O((T(r, f))^{3/4}) \\ &\cong (1 + o(1))m\delta T(r, f)(\log \log r)^{-1}. \end{aligned}$$

Let k be a positive integer. We choose ϱ such that

$$\text{(ii)} \quad \log \left(\frac{\varrho}{2^{k+3}} \right) = -\lambda \log \log 2^k,$$

where $\lambda = ((\log 2)/m)^{1/2} > 1$. From the proof of Theorem 2 of Anderson [1] it follows that for $2^k \cong |z| < 2^{k+1}$

$$\text{(iii)} \quad \log |f(z) - b| \cong (\delta + o(1))T(|z|, f) + n(2^{k+2}, b) \log (\varrho/2^{k+3})$$

outside a set of circles in $2^{k-1} \cong |z| \cong 2^{k+2}$, the sum of whose radii is at most 32ϱ . Let z , $2^k \cong |z| < 2^{k+1}$, lie outside these discs. From (i) and (ii) it follows that

$$n(2^{k+2}, b) \log (\varrho/2^{k+3}) \cong -(1 + o(1))\lambda^{-1}\delta T(2^{k+2}, f),$$

and since $T(8r, f) = (1 + o(1))T(r, f)$, we conclude from (iii) that

$$\log |f(z)| > (\delta(1 - \lambda^{-1}) + o(1))T(|z|, f) > (1 + o(1)) \log |z|.$$

Thus $\log |f(z)| \cong (1 + o(1)) \log |z|$ outside a set of circles the sum of whose radii taken over circles meeting the set $2^k \cong |z| \cong 2^{k+1}$ is at most

$$O(2^k \exp(-\lambda \log \log 2^k)) = O(2^k k^{-\lambda}).$$

These circles subtend angles at the origin whose sum is $O(k^{-\lambda})$. Since $\lambda > 1$, the series $\sum k^{-\lambda}$ converges, and we conclude that $f(z) \rightarrow \infty$ as $z \rightarrow \infty$ outside an ε -set. This proves Theorem 1.

3. Proof of Theorem 2

Let $m > \log 2$ and δ , $0 < \delta \cong 1$, be given. Let $M > 10$ be a positive integer such that

$$\text{(i)} \quad m(1 - e^{-M})(1 - 2^{-M}) > \log 2.$$

We denote

$$\text{(ii)} \quad \alpha = 2^M \delta^{-1}(1 - e^{-M})(1 - 2^{-M})^2,$$

and for $k=1, 2, \dots$, we set $r_k=k^{2k}$ and $a_k=r_k e^{i\varphi_k}$, where the angles φ_k will be specified later. Let $t_1=2^M$ and $t_k=2^{Mk}-2^{M(k-1)}$ for $k \geq 2$.

We shall consider the function

$$f_1(z) = \prod_{k=1}^{\infty} \left(1 - \frac{z}{a_k}\right)^{t_k}.$$

The sequence t_k is chosen such that $n(r, 0, f_1) = 2^{Mk}$ for $r_k \leq r < r_{k+1}$, and we see from the choice of r_k that

$$N(r_{k+1}, 0, f_1) - N(r_k, 0, f_1) = 2^{Mk} \log(r_{k+1}/r_k) = (1 + o(1))2^{Mk} \alpha \log k.$$

This implies that

$$\begin{aligned} \text{(iii)} \quad N(r_{k+1}, 0, f_1) &= (1 + o(1))2^{Mk} \alpha \log k (1 + 2^{-M} + 2^{-2M} + \dots) \\ &= (1 + o(1))\alpha 2^{Mk} (1 - 2^{-M})^{-1} \log k. \end{aligned}$$

Now we see that $n(r, 0, f_1) = o(N(r, 0, f_1))$ and therefore $N(2r, 0, f_1) = (1 + o(1)) \cdot N(r, 0, f_1)$. Using Lemma 1 of Anderson [1] we conclude that

$$\log M(r, f_1) = (1 + o(1))N(r, 0, f_1) = (1 + o(1))T(r, f_1).$$

Then f satisfies the condition

$$\log M(2r, f_1) = (1 + o(1)) \log M(r, f_1),$$

and it follows from Theorem 2 of Anderson [1] that

$$\log |f_1(z)| = (1 + o(1)) \log M(r, f_1) = (1 + o(1))N(r, 0, f_1)$$

($r=|z|$) outside the union of the discs $U(a_n, r_n/4)$.

If $\delta=1$, we set $f_2(z) \equiv 1$, and if $0 < \delta < 1$, then

$$f_2(z) = \prod_{k=1}^{\infty} \left(1 + \frac{z}{a_k}\right)^{s_k},$$

where the sequence s_k of positive integers is chosen such that

$$|n(r_k, 0, f_2) - (1 - \delta)2^{Mk}| \leq \frac{1}{2}$$

for any k . Then

$$|n(r, 0, f_2) - (1 - \delta)n(r, 0, f_1)| \leq \frac{1}{2}$$

and, as above, we see that

$$\log |f_2(z)| = (1 + o(1))(1 - \delta)N(|z|, 0, f_1)$$

outside the union of the discs $U(-a_n, r_n/4)$.

We set $f(z) = f_1(z)/f_2(z)$. Then f is entire if $\delta=1$, and for any δ , $0 < \delta \leq 1$, f satisfies

$$\text{(iv)} \quad \log |f(z)| \leq (1 + o(1))\delta N(|z|, 0, f)$$

outside the union of the discs $U(a_n, r_n/4)$, and on the boundary of these discs

$$(v) \quad \log |f(z)| = (1 + o(1))\delta N(|z|, 0, f).$$

We choose a finite b such that

$$(vi) \quad N(r, b, f) = T(r, f) + O((T(r, f))^{3/4}).$$

Using Rouché's theorem, we see from (iv) that for all large values of k ,

$$n(r, b, f) = n(r, 0, f) = 2^{M(k-1)}$$

if $(5/4)r_{k-1} \leq r \leq (3/4)r_k$, and

$$2^{M(k-1)} \leq n(r, b, f) \leq 2^{Mk}$$

if $(3/4)r_k \leq r \leq (3/4)r_{k+1}$. Therefore we see from (iii) that if $(5/4)r_{k-1} \leq r < (5/4)r_k$, then

$$\begin{aligned} N(2r, b, f) - N(r, b, f) &\leq n(2r, b, f) \log 2 \\ &\leq (1 + o(1))N(r, 0, f) \frac{2^M(1 - 2^{-M}) \log 2}{\alpha \log k}. \end{aligned}$$

This implies together with (vi) and (ii) that

$$T(2r, f) - T(r, f) \leq (1 + o(1))T(r, f) \frac{\delta \log 2}{(1 - e^{-M})(1 - 2^{-M}) \log k},$$

and we see from (i) that f satisfies the condition (2) for all large values of r .

Comparing the growth of $N(r, b, f)$ and $N(r, 0, f)$ we see easily that

$$N(r, b, f) = (1 + o(1))N(r, 0, f).$$

Then we have $N(r, 0, f) = (1 + o(1))T(r, f)$, and since

$$N(r, \infty, f) = N(r, 0, f_2) = (1 + o(1))N(r, 0, f)(1 - \delta),$$

we conclude that $\delta(\infty, f) = \delta$.

The function $h_n(z) = f(z)(1 - z/a_n)^{-t_n}$ is analytic in $|z - a_n| \leq r_n/4$, and we see from (v) that

$$(vii) \quad \log |h_n(z)| \leq (1 + o(1))\delta N(r_n, 0, f) + t_n \log 4 \leq (1 + o(1))\delta N(r_n, 0, f)$$

on the boundary of $U(a_n, r_n/4)$. Then it follows from the maximum principle that h_n satisfies (vii) in $U(a_n, r_n/4)$. We define ϱ_n by the equation

$$(viii) \quad \log(r_n/\varrho_n) = (1 - e^{-2M}) \log n.$$

We see from (vii) that if z lies on the boundary of $U(a_n, \varrho_n)$, then

$$\begin{aligned} \log |f(z)| &= \log |h_n(z)| - t_n \log(r_n/\varrho_n) \\ &\leq (1 + o(1))\delta N(r_n, 0, f) - t_n \log(r_n/\varrho_n). \end{aligned}$$

This implies together with (iii) and (viii) that

$$\log |f(z)| \leq -(1 + o(1))(e^{-M} - e^{-2M})2^{Mn}(1 - 2^{-M}) \log n \leq -(1 + o(1)) \log n$$

in $U(a_n, \varrho_n)$, and we see that if z tends to infinity through the union of the discs $U(a_n, \varrho_n)$, then $f(z)$ tends to zero.

We assume now that the angles φ_k are chosen such that $\varphi_1=0$ and $\varphi_{k+1}=\varphi_k+\varrho_k/r_k$ for $k\geq 1$. If $\varphi_k\leq\varphi\leq\varphi_{k+1}$ and $|z_0|<\varrho_k/8$, then the ray $z=z_0+re^{i\varphi}$ meets at most one of the discs $U(a_k, \varrho_k)$ and $U(a_{k+1}, \varrho_{k+1})$. It follows from (viii) that $\varrho_n\rightarrow\infty$ as $n\rightarrow\infty$ and that the series $\sum\varrho_n/r_n$ diverges. Therefore any ray $z=z_0+re^{i\varphi}$ meets infinitely many of the discs $U(a_n, \varrho_n)$ and so

$$\liminf_{r\rightarrow\infty}|f(z_0+re^{i\varphi})|=0$$

for any fixed complex z_0 and real φ . On the other hand, it follows from (iv) that

$$\limsup_{r\rightarrow\infty}|f(z_0+re^{i\varphi})|=\infty$$

for any fixed z_0 and φ , and we conclude that f has no radial asymptotic values. This completes the proof of Theorem 2.

4. Proof of Theorem 4

Let f be an entire function of order zero. We may suppose that f has no radial asymptotic values because otherwise we could choose a ray for the desired path Γ . We choose a continuous path $\gamma: [0, 1)\rightarrow C$ such that $\gamma(0)=0$, $\gamma(t)\rightarrow\infty$ as $t\rightarrow 1$ and

$$(i) \quad \log |f(z)| \geq 3 \log |z|$$

on γ for all large values of $|z|$. We denote

$$B = \{z \in C: \log |f(z)| \leq \log |z|\}.$$

Using (i), we choose t_0 , $0 < t_0 < 1$, such that

$$(ii) \quad \log |f(\gamma(t))| \geq 3 \log |\gamma(t)| > 9$$

for $t \geq t_0$. We choose $\varrho_0 > 0$ such that $U(\gamma(t_0), \varrho_0)$ is contained in the complement of B and that the circle $|z - \gamma(t_0)| = \varrho_0$ contains at least one point of B . Inductively, if t_{k-1} and ϱ_{k-1} ($k \geq 1$) are determined, we choose t_k to be the greatest value of t such that the open disc

$$U(\gamma(t_k), |\gamma(t_k) - \gamma(t_{k-1})| - \varrho_{k-1})$$

does not contain any point of B and that the boundary of this disc contains at least one point of B . The radius of this disc is denoted by ϱ_n and, for the sake of simplicity, we write $C_k = U(\gamma(t_k), \varrho_k)$. Since ∞ is not a radial asymptotic value of f , we see that our process gives a denumerable collection of discs C_k . From the continuity of f we conclude that the points $\gamma(t_k)$ cannot have any finite point z as a limit point. Then $\gamma(t_k) \rightarrow \infty$ as $k \rightarrow \infty$ and, using again the fact that ∞ is not a radial asymptotic value

of f , we note that

$$(iii) \quad \lim_{k \rightarrow \infty} (|\gamma(t_k)| - \varrho_k) = \infty.$$

The open discs C_k are mutually disjoint and the boundary circles of C_k and C_{k+1} have exactly one point in common. Since all the discs C_k are contained in the complement of B , we deduce now that $\log |f(z)| \cong \log |z|$ on that segment which joins the points $\gamma(t_k)$ and $\gamma(t_{k+1})$. Let Γ be the path consisting of these segments. It follows from (iii) that Γ is a path going from $\gamma(t_0)$ to ∞ , and since $\log |f(z)| \cong \log |z|$ on Γ , we deduce that $f(z) \rightarrow \infty$, as $z \rightarrow \infty$ along Γ .

We denote by $a_n, n=1, 2, \dots$, the zeros of f , and for any finite z we set $\omega(z) = \min \{|z - a_n| : n=1, 2, \dots\}$. Let $r > 4$ and $|z| < 4r$. Then the logarithmic derivative of f satisfies

$$\left| \frac{f'(z)}{f(z)} \right| = \left| \sum_{n=1}^{\infty} \frac{1}{z - a_n} \right| \cong \omega(z)^{-1} n(r^4, 0) + 2 \sum_{|a_n| > r^4} |a_n|^{-1}.$$

Since f is of order zero,

$$\sum_{|a_n| > r^4}^{\infty} |a_n|^{-1} \cong \sum_{k=4}^{\infty} r^{-k} n(r^{k+1}, 0) = o(r^{-2}),$$

and we deduce that

$$(iv) \quad \left| \frac{f'(z)}{f(z)} \right| \cong \omega(z)^{-1} n(r^4, 0) + o(r^{-2})$$

in $|z| \leq 4r$.

We denote by $l(A)$ the length measure of A if A is a set consisting of a finite number of rectifiable arcs. For $k \geq 1$, the set $\Gamma \cap C_k$ consists of two radii of C_k . These radii are denoted by α_k and β_k ; then clearly $l(\alpha_k) = l(\beta_k) = \varrho_k$ and $l(\Gamma \cap C_k) = 2\varrho_k$. We denote

$$\Gamma_r = \Gamma \cap \{z : r \leq |z| \leq 2r\}.$$

If $\Gamma_r \cap \beta_k \neq \emptyset$ and $\varrho_k \geq r/4$, we choose an open disc D_k with radius $d_k \geq r/8$ such that

$$\Gamma_r \cap \beta_k \subset D_k \subset C_k \cap U(0, 3r).$$

Then $l(\Gamma_r \cap \beta_k) \leq 2d_k$ and the area πd_k^2 of D_k satisfies the inequality

$$(v) \quad 16\pi d_k^2 \geq \pi r l(\Gamma_r \cap \beta_k).$$

The discs D_k are mutually disjoint and all of them are contained in $U(0, 3r)$. Therefore the sum of the areas of D_k is at most $9\pi r^2$, and we deduce from (v) that

$$\sum_{\beta_k \geq r/4} l(\Gamma_r \cap \beta_k) \leq 144r = O(r).$$

In the same manner, we get the estimate

$$\sum_{\alpha_k \geq r/4} l(\Gamma_r \cap \alpha_k) = O(r)$$

and conclude that

$$(vi) \quad l(\Gamma_r \cap \bigcup_{\varrho_k \geq r/4} C_k) = O(r).$$

Let C_p contain at least one point of $r \leq |z| \leq 2r$ and let the radius ϱ_p satisfy

$$(vii) \quad r/2^{k+2} \leq \varrho_p < r/2^{k+1}$$

for some positive integer k . Then we have $l(\Gamma_r \cap C_p) \leq l(\Gamma \cap C_p) = 2\varrho_p < r/2^k$ and

$$(viii) \quad \varrho_p^2 \leq l(\Gamma_r \cap C_p) r/2^{k+3}.$$

On the boundary of C_p there exists a point b such that $\log |f(b)| = \log |b|$. Let J be the segment joining b and the centre $\gamma(t_p)$ of C_p . Then it follows from (ii) and (iv) that

$$\begin{aligned} \log r &\leq 3 \log |\gamma(t_p)| - \log |b| \leq \log |f(\gamma(t_p))| - \log |f(b)| \\ &\leq \left| \int_J \frac{f'(z)}{f(z)} dz \right| \leq \varrho_p \left(\frac{n(r^4, 0)}{\omega(\gamma(t_p)) - \varrho_p} + o(r^{-2}) \right). \end{aligned}$$

For large values of r this implies that $\omega(\gamma(t_p)) \leq (1/8)\varrho_p n(r^4, 0)$, and we conclude from (vii) that there exists n , $1 \leq n \leq n(r^4, 0)$, such that

$$C_p \subset U(a_n, n(r^4, 0) r/2^{k+1}).$$

Since the discs C_p are mutually disjoint, we see by comparing the areas from (viii) that

$$\frac{r}{2^{k+3}} \sum l(\Gamma_r \cap C_p) \leq n(r^4, 0) \left(\frac{n(r^4, 0) r}{2^{k+1}} \right)^2,$$

where the sum is taken over those p which satisfy (vii). This implies that

$$(ix) \quad l(\Gamma_r \cap \bigcup_{\varrho_p < 1/4} C_p) \leq 4r(n(r^4, 0))^3 \sum_{k=1}^{\infty} 2^{-k-1}$$

for all large values of r .

Let $\varepsilon > 0$ be given. We choose α such that $1 < \alpha < 1 + \varepsilon$. Since f is of order zero, we see from (vi) and (ix) that $l(\Gamma_r) = o(r^\alpha)$. We choose r_0 such that $l(\Gamma_r) < r^\alpha$ for $r \geq r_0$. We get for $r > r_0$

$$l(r, \Gamma) \leq l(2r_0, \Gamma) + \sum_{k=0}^{\infty} \left(\frac{r}{2^k} \right)^\alpha \leq l(2r_0, \Gamma) + 2r^\alpha,$$

and therefore we have $l(r, \Gamma) = o(r^{1+\varepsilon})$. This completes the proof of Theorem 4.

5. Proof of Theorems 5 and 3

Let f be an entire function of order zero, $\varepsilon > 0$, and let there exist a sequence r_n such that $\lim r_n = \infty$ and $n(r_n^{1+\varepsilon}, 0) = o(T(r_n, f))$. We choose α by the equality $\alpha^5 = 1 + \varepsilon$. The method used by Anderson [1] in the proofs of Theorems 1 and 2 is directly applicable in the ring domains $r_n^\alpha \leq |z| \leq r_n^{\alpha^4}$, and we may conclude that there exist circles $C_n: |z| = \varrho_n$, $r_n^\alpha \leq \varrho_n \leq 2r_n^\alpha$, $C'_n: |z| = R_n$, $r_n^{\alpha^3} \leq R_n \leq 2r_n^{\alpha^3}$, and a path γ_n joining the circles C_n and C'_n with $l(\gamma_n) = (1 + o(1))R_n$ such that $\log |f(z)| > (1/2 + o(1))T(|z|, f)$ on $C'_n \cup C_n \cup \gamma_n$. From Theorem 4 it follows that there exists

an asymptotic path Γ_0 such that $l(r, \Gamma_0) = o(r^\alpha)$. Using C_n, C'_n and γ_n we may modify Γ_0 into a new asymptotic path Γ such that

$$l(R_n - 1, \Gamma) \cong l(\Gamma_0, \varrho_n) + 2\pi\varrho_n + l(\gamma_n) = o((2r_n^\alpha)^\alpha) + O(r_n^\alpha) + (1 + o(1))R_n.$$

Since $R_n \cong r_n^{2^3}$, we conclude now that $l(R_n - 1, \Gamma) = (1 + o(1))(R_n - 1)$. This proves Theorem 5.

Let us suppose that f is an entire function satisfying (4). We choose $\delta > 0$ such that $T(r, f) = O((\log r)^{\delta+1/2})$ and $T(r, f) \neq O((\log r)^\delta)$. Then $n(r, 0, f) = O((\log r)^{\delta-1/2})$, and there exist arbitrarily large values of r such that $T(r, f) > (\log r)^\delta$. For these values of r we have

$$\frac{n(r^2, 0, f)}{T(r, f)} \cong \frac{O((\log r)^{\delta-1/2})}{(\log r)^\delta} = O((\log r)^{-1/2}) = o(1),$$

and Theorem 3 follows from Theorem 5.

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