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COMPOSITION OF ENTIRE FUNCTIONS AND BOUNDED L -INDEX IN DIRECTION

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In the present paper we give an answer to the following question: Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be an entire function of bounded l -index, $\Phi: \mathbb{C}^n \rightarrow \mathbb{C}$ be an entire function, $n \geq 2$, $l: \mathbb{C} \rightarrow \mathbb{R}_+$ be a continuous function. What are a positive continuous function $L: \mathbb{C}^n \rightarrow \mathbb{R}_+$ and a direction $\mathbf{b} \in \mathbb{C}^n \setminus \{\mathbf{0}\}$ such that the composite function $f(\Phi(z))$ has bounded L -index in the direction \mathbf{b} ?

1. Introduction. The present paper is devoted to the theory of entire functions of bounded L -index in direction. We need some notations and definitions. Let $L: \mathbb{C}^n \rightarrow \mathbb{R}_+$ be any fixed continuous function. An entire function $F(z)$, $z \in \mathbb{C}^n$, is called a *function of bounded L -index in a direction* $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{C}^n \setminus \{\mathbf{0}\}$ ([1, 3, 4, 7]), if there exists $m_0 \in \mathbb{Z}_+$ such that for every $m \in \mathbb{Z}_+$ and every $z \in \mathbb{C}^n$

$$\frac{1}{m!L^m(z)} \left| \frac{\partial^m F(z)}{\partial \mathbf{b}^m} \right| \leq \max \left\{ \frac{1}{k!L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq m_0 \right\}, \quad (1)$$

where $\frac{\partial^0 F(z)}{\partial \mathbf{b}^0} := F(z)$, $\frac{\partial F(z)}{\partial \mathbf{b}} := \sum_{j=1}^n \frac{\partial F(z)}{\partial z_j} b_j = \langle \mathbf{grad} F, \bar{\mathbf{b}} \rangle$, $\frac{\partial^k F(z)}{\partial \mathbf{b}^k} := \frac{\partial}{\partial \mathbf{b}} \left(\frac{\partial^{k-1} F(z)}{\partial \mathbf{b}^{k-1}} \right)$, $k \geq 2$. In the case $n = 1$ and $\mathbf{b} = 1$ we obtain the definition of entire function of one variable of bounded l -index (see [14, 17, 18]); in the case $n = 1$, $\mathbf{b} = 1$ and $L(z) \equiv 1$ it is reduced to the definition of function of bounded index, supposed by B. Lépson ([15]).

Despite numerous papers about functions of bounded index (see bibliography in [4, 18]), the index boundedness of composition of entire and analytic functions is only considered in four of them ([12, 13, 16, 18]). In paper [16], there was investigated boundedness of l -index of the composition $f(P(z))$, where f is an entire function and P is a polynomial. In paper [12], there are found conditions, which provide boundedness of l -index of the function $f(w(z))$, where f is an analytic function in the unit disc $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$, $w(z) = \frac{z-z_0}{1-z\bar{z}_0} e^{i\alpha}$, $z_0 \in \mathbb{D}$, $\alpha \in \mathbb{R}$. The most general result of such type is obtained in [13] for the composition of analytic functions in arbitrary domains from \mathbb{C} . Also M.M. Sheremeta ([18, p. 99]) proved that an entire function $f(z)$ has bounded index if and only if the analytic function $f(\frac{1}{z})$ in $\mathbb{C} \setminus \{0\}$ has bounded l -index with $l(z) = \frac{1}{|z|^2}$.

However, the multidimensional case ([2]) is investigated only for the composite function $f(\sum_{j=1}^n z_j m_j)$, where $m = (m_1, \dots, m_n) \in \mathbb{C}^n$ is fixed. Thus, the following question arises:

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Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be an entire function of bounded l -index, $\Phi: \mathbb{C}^n \rightarrow \mathbb{C}$ be an entire function, $l: \mathbb{C} \rightarrow \mathbb{R}_+$ be a continuous function. What are a positive continuous function L and a direction $\mathbf{b} \in \mathbb{C}^n$ such that the composite function $f(\Phi(z))$ has bounded L -index in the direction \mathbf{b} ?

In the present paper, we give an answer to this question.

Note that the positivity and continuity of the function L are weak restrictions. Therefore, we impose additional restriction on the function L .

For $\eta > 0$, $z \in \mathbb{C}^n$, $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{C}^n \setminus \{\mathbf{0}\}$ and a positive continuous function $L: \mathbb{C}^n \rightarrow \mathbb{R}_+$ we define

$$\lambda(\eta) = \sup_{z \in \mathbb{C}^n} \sup_{t_1, t_2 \in \mathbb{C}} \left\{ \frac{L(z + t_1 \mathbf{b})}{L(z + t_2 \mathbf{b})} : |t_1 - t_2| \leq \frac{\eta}{\min\{L(z + t_1 \mathbf{b}), L(z + t_2 \mathbf{b})\}} \right\}.$$

By $Q_{\mathbf{b}}^n$ we denote the class of functions L such that $\lambda(\eta)$ is finite for any $\eta > 0$. We also use notation $Q = Q_{\mathbf{1}}^1$ for a class of positive continuous function $l(z)$, when $z \in \mathbb{C}$, $\mathbf{b} = \mathbf{1}$, $n = 1$, $L \equiv l$.

Our main result is following

Theorem 1. Let $\mathbf{b} \in \mathbb{C}^n \setminus \{\mathbf{0}\}$, f be an entire function in \mathbb{C} , Φ be an entire function in \mathbb{C}^n such that $\frac{\partial \Phi(z)}{\partial \mathbf{b}} \neq 0$ and

$$\left| \frac{\partial^j \Phi(z)}{\partial \mathbf{b}^j} \right| \leq K \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^j, \quad K \equiv \text{const} > 0, \quad (2)$$

for all $z \in \mathbb{C}^n$ and every $j \leq p$, where p is defined in (3).

Let $l \in Q$, $l(w) \geq 1$, $w \in \mathbb{C}$ and $L \in Q_{\mathbf{b}}^n$, where $L(z) = \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right| l(\Phi(z))$. The entire function f has bounded l -index if and only if $F(z) = f(\Phi(z))$ has bounded L -index in the direction \mathbf{b} .

In paper [13], there was obtained a similar proposition for analytic functions of one variable in an arbitrary domain in the complex plane.

2. Proof of Main Theorem. To prove the main theorem we need auxiliary propositions.

Theorem 2 ([1, 4]). Let $\mathbf{b} \in \mathbb{C}^n \setminus \{\mathbf{0}\}$ and $L \in Q_{\mathbf{b}}^n$. An entire function $F(z)$ has bounded L -index in direction \mathbf{b} if and only if there exist numbers $p \in \mathbb{Z}_+$, $R > 0$ and $C > 0$ such that for each $z \in \mathbb{C}^n$, $|z| \geq R$,

$$\left| \frac{1}{L^{p+1}(z)} \frac{\partial^{p+1} F(z)}{\partial \mathbf{b}^{p+1}} \right| \leq C \max \left\{ \left| \frac{1}{L^k(z)} \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\}. \quad (3)$$

In previous investigations of bounded L -index in direction ([1, 3, 4, 7]) there was used another equivalent definition of class $Q_{\mathbf{b}}^n$. The presented definition appeared for the first time in [6]. For $n = 1$ Theorem 2 is Sheremeta's result ([16]). W. K. Hayman [10] proved Theorem 2 for entire functions of bounded index. Analogs of the Hayman Theorem are also known for other classes of holomorphic functions of bounded index ([5, 8, 9, 11]).

Proof of Theorem 1. At first, we prove that

$$\frac{\partial^k F(z)}{\partial \mathbf{b}^k} = f^{(k)}(\Phi(z)) \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^k + \sum_{j=1}^{k-1} f^{(j)}(\Phi(z)) Q_{j,k}(z), \quad (4)$$

where

$$Q_{j,k}(z) = \sum_{\substack{n_1+2n_2+\dots+kn_k=k \\ 0 \leq n_1 \leq j-1}} c_{j,k,n_1,\dots,n_k} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \cdots \left(\frac{\partial^k \Phi(z)}{\partial \mathbf{b}^k} \right)^{n_k},$$

and c_{j,k,n_1,\dots,n_k} are some non-negative integer coefficients. We also deduce that

$$f^{(k)}(\Phi(z)) = \frac{\frac{\partial^k F(z)}{\partial \mathbf{b}^k}}{\left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^k} + \frac{1}{\left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{2k}} \sum_{j=1}^{k-1} \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^j Q_{j,k}^*(z), \quad (5)$$

where

$$Q_{j,k}^*(z) = \sum_{m_1+2m_2+\dots+km_k=2(k-j)} b_{j,k,m_1,\dots,m_k} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{m_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{m_2} \cdots \left(\frac{\partial^k \Phi(z)}{\partial \mathbf{b}^k} \right)^{m_k},$$

and b_{j,k,m_1,\dots,m_k} are some integer coefficients.

The validity of (4) and (5) will be checked by the method of mathematical induction. Obviously, for $k = 1$ equalities (4) and (5) hold. Assume that they are true for $k = s$. Let us to prove them for $k = s + 1$. Evaluate directional derivative in (4)

$$\begin{aligned} \frac{\partial^{s+1} F(z)}{\partial \mathbf{b}^{s+1}} &= f^{(s+1)}(\Phi(z)) \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{s+1} + s f^{(s)}(\Phi(z)) \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{s-1} \frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} + \\ &+ \sum_{j=1}^{s-1} \left(f^{(j+1)}(\Phi(z)) \frac{\partial \Phi(z)}{\partial \mathbf{b}} Q_{j,s}(z) + f^{(j)}(\Phi(z)) \frac{\partial Q_{j,s}(z)}{\partial \mathbf{b}} \right) = \\ &= f^{(s+1)}(\Phi(z)) \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{s+1} + f^{(s)}(\Phi(z)) \left(s \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{s-1} \frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} + \frac{\partial \Phi(z)}{\partial \mathbf{b}} Q_{s-1,s}(z) \right) + \\ &+ \sum_{j=2}^{s-1} f^{(j)}(\Phi(z)) \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} Q_{j-1,s}(z) + \frac{\partial Q_{j,s}(z)}{\partial \mathbf{b}} \right) + f'(\Phi(z)) \frac{\partial Q_{1,s}(z)}{\partial \mathbf{b}}. \end{aligned}$$

Since

$$\begin{aligned} & s \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{s-1} \frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} + \\ & + \sum_{\substack{n_1+2n_2+\dots+sn_s=s \\ 0 \leq n_1 \leq s-2}} c_{s-1,s,n_1,\dots,n_s} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1+1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s} = \\ & = \sum_{\substack{m_1+2m_2+\dots+sm_s=s+1 \\ 0 \leq m_1 \leq s-1}} \tilde{c}_{s,s+1,m_1,\dots,m_s} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{m_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{m_2} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{m_s} = Q_{s,s+1}(z), \\ \frac{\partial Q_{1,s}(z)}{\partial \mathbf{b}} &= \sum_{2n_2+\dots+sn_s=s} c_{1,s,0,n_2,\dots,n_s} \left(n_2 \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2-1} \left(\frac{\partial^3 \Phi(z)}{\partial \mathbf{b}^3} \right)^{n_3+1} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s} + \right. \\ & \left. + \dots + n_s \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \left(\frac{\partial^3 \Phi(z)}{\partial \mathbf{b}^3} \right)^{n_3} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s-1} \frac{\partial^{s+1} \Phi(z)}{\partial \mathbf{b}^{s+1}} \right) = \end{aligned}$$

$$\begin{aligned}
&= \sum_{2m_2+\dots+(s+1)m_{s+1}=s+1} \tilde{c}_{1,s+1,0,m_2,\dots,m_{s+1}} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{m_2} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{m_s} \left(\frac{\partial^{s+1} \Phi(z)}{\partial \mathbf{b}^{s+1}} \right)^{m_{s+1}} = \\
&= Q_{1,s+1}(z), \\
&\quad \frac{\partial \Phi(z)}{\partial \mathbf{b}} Q_{j-1,s}(z) + \frac{\partial Q_{j,s}(z)}{\partial \mathbf{b}} = \\
&= \sum_{\substack{n_1+2n_2+\dots+n_s=s \\ 0 \leq n_1 \leq j-2}} c_{j-1,s,n_1,\dots,n_s} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1+1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s} + \\
&+ \sum_{\substack{n_1+2n_2+\dots+n_s=s \\ 0 \leq n_1 \leq j-1}} c_{j,s,n_1,n_2,\dots,n_s} \left(n_1 \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1-1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2+1} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s} + \right. \\
&\quad \left. + \dots + n_s \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s-1} \frac{\partial^{s+1} \Phi(z)}{\partial \mathbf{b}^{s+1}} \right) = \\
&= \sum_{\substack{n_1+2m_2+\dots+(s+1)m_{s+1}=s+1 \\ 0 \leq m_1 \leq j-1}} \tilde{c}_{j,s+1,m_1,\dots,m_{s+1}} \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1} \cdots \left(\frac{\partial^s \Phi(z)}{\partial \mathbf{b}^s} \right)^{n_s} \left(\frac{\partial^{s+1} \Phi(z)}{\partial \mathbf{b}^{s+1}} \right)^{n_{s+1}} = Q_{j,s+1}(z),
\end{aligned}$$

we obtain (4) with $s+1$ instead k .

By the mathematical induction as (4) it can be proved equality (5).

Let f be entire function of bounded l -index. By Theorem 2 inequality (3) is valid for $n=1$, $F=f$, $L=l$, $\mathbf{b}=1$. Taking into account (2) and (4), for $k=p+1$ we have

$$\begin{aligned}
&\frac{1}{L^{p+1}(z)} \left| \frac{\partial^{p+1} F(z)}{\partial \mathbf{b}^{p+1}} \right| \leq \frac{|f^{(p+1)}(\Phi(z))|}{L^{p+1}(z)} \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{p+1} + \sum_{j=1}^p \frac{|f^{(j)}(\Phi(z))| |Q_{j,p+1}(z)|}{L^{p+1}(z)} \leq \\
&\leq \max \left\{ \frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))} : 0 \leq k \leq p \right\} \left(C + \sum_{j=1}^p \frac{|Q_{j,p+1}(z)|}{l^{p+1-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{p+1}} \right) \leq \\
&\leq \max \left\{ \frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))} : 0 \leq k \leq p \right\} \times \\
&\times \left(C + \sum_{j=1}^p \sum_{\substack{n_1+2n_2+\dots+(p+1)n_{p+1}=p+1 \\ 0 \leq n_1 \leq j-1}} c_{j,p+1,n_1,\dots,n_{p+1}} \frac{\left| \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{n_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{n_2} \cdots \left(\frac{\partial^{p+1} \Phi(z)}{\partial \mathbf{b}^{p+1}} \right)^{n_{p+1}} \right|}{l^{p+1-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{p+1}} \right) \leq \\
&\leq \max \left\{ \frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))} : 0 \leq k \leq p \right\} \left(C + \sum_{j=1}^p \sum_{\substack{n_1+2n_2+\dots+(p+1)n_{p+1}=p+1 \\ 0 \leq n_1 \leq j-1}} \frac{c_{j,p+1,n_1,\dots,n_{p+1}} K^{p+1}}{l^{p+1-j}(\Phi(z))} \right) \leq \\
&\leq C_1 \max \left\{ \frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))} : 0 \leq k \leq p \right\}.
\end{aligned}$$

Using equality (5), we can estimate the fraction $\frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))}$:

$$\frac{|f^{(k)}(\Phi(z))|}{l^k(\Phi(z))} \leq \frac{\left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right|}{l^k(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^k} + \sum_{j=1}^{k-1} \frac{\left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| |Q_{j,k}^*(z)|}{l^k(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2k-j}} \leq$$

$$\begin{aligned}
&\leq \max \left\{ \frac{1}{L^j(z)} \left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| : 1 \leq j \leq k \right\} \left(1 + \sum_{j=1}^{k-1} \frac{|Q_{j,k}^*(z)|}{l^{k-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2(k-j)}} \right) \leq \\
&\leq \max \left\{ \frac{1}{L^j(z)} \left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| : 1 \leq j \leq k \right\} \times \\
&\times \left(1 + \sum_{j=1}^{k-1} \sum_{m_1+2m_2+\dots+km_k=2(k-j)} |b_{j,k,m_1,\dots,m_k}| \frac{\left| \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{m_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{m_2} \dots \left(\frac{\partial^k \Phi(z)}{\partial \mathbf{b}^k} \right)^{m_k} \right|}{l^{k-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2(k-j)}} \right) \leq \\
&\leq \max \left\{ \frac{1}{L^j(z)} \left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| : 1 \leq j \leq k \right\} \left(1 + \sum_{j=1}^{k-1} \sum_{m_1+2m_2+\dots+km_k=2(k-j)} \frac{|b_{j,k,m_1,\dots,m_k}| K^k}{l^{k-j}(\Phi(z))} \right) \leq \\
&\leq C_2 \max \left\{ \frac{1}{L^j(z)} \left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| : 1 \leq j \leq k \right\}.
\end{aligned}$$

Hence, it follows that

$$\frac{1}{L^{p+1}(z)} \left| \frac{\partial^{p+1} F(z)}{\partial \mathbf{b}^{p+1}} \right| \leq C_1 C_2 \max \left\{ \frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\}. \quad (6)$$

Therefore, by Theorem 2 inequality (6) means that the function F has bounded L -index in the direction \mathbf{b} .

Conversely, suppose that F is a function of bounded L -index in the direction \mathbf{b} . Then it satisfies (3). In view of (2) and (5), we obtain

$$\begin{aligned}
&\frac{|f^{(p+1)}(\Phi(z))|}{l^{p+1}(\Phi(z))} \leq \frac{\left| \frac{\partial^{p+1} F(z)}{\partial \mathbf{b}^{p+1}} \right|}{l^{p+1}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{p+1}} + \sum_{j=1}^p \frac{\left| \frac{\partial^j F(z)}{\partial \mathbf{b}^j} \right| |Q_{j,p+1}^*(z)|}{l^{p+1}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2p+2-j}} \leq \\
&\leq \max \left\{ \frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\} \left(C + \sum_{j=1}^p \frac{|Q_{j,p+1}^*(z)|}{l^{p+1-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2(p+1-j)}} \right) \leq \\
&\leq \max \left\{ \frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\} \times \\
&\times \left(C + \sum_{j=1}^p \sum_{m_1+\dots+(p+1)m_{p+1}=2(p+1-j)} |b_{j,p+1,m_1,\dots,m_{p+1}}| \frac{\left| \left(\frac{\partial \Phi(z)}{\partial \mathbf{b}} \right)^{m_1} \left(\frac{\partial^2 \Phi(z)}{\partial \mathbf{b}^2} \right)^{m_2} \dots \left(\frac{\partial^{p+1} \Phi(z)}{\partial \mathbf{b}^{p+1}} \right)^{m_{p+1}} \right|}{l^{p+1-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^{2(p+1-j)}} \right) \leq \\
&\leq \max \left\{ \frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\} \left(C + \sum_{j=1}^p \sum_{m_1+\dots+(p+1)m_{p+1}=2(p+1-j)} \frac{|b_{j,p+1,m_1,\dots,m_{p+1}}| K^{2p+2-2j}}{l^{p+1-j}(\Phi(z))} \right) \leq \\
&\leq C_3 \max \left\{ \frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| : 0 \leq k \leq p \right\}.
\end{aligned}$$

According to equality (4) we estimate

$$\frac{1}{L^k(z)} \left| \frac{\partial^k F(z)}{\partial \mathbf{b}^k} \right| \leq \frac{|f^{(k)}(\Phi(z))| |\varphi'(z)|^k}{L^k(z)} + \sum_{j=1}^{k-1} \frac{|f^{(j)}(\Phi(z))| |Q_{j,k}(z)|}{L^k(z)} \leq$$

$$\leq \max \left\{ \frac{|f^{(j)}(\Phi(z))|}{l^j(\Phi(z))} : 1 \leq j \leq k \right\} \left(1 + \sum_{j=1}^{k-1} \frac{|Q_{j,k}(z)|}{l^{k-j}(\Phi(z)) \left| \frac{\partial \Phi(z)}{\partial \mathbf{b}} \right|^k} \right) \leq \\ \leq C_4 \max \left\{ \frac{|f^{(j)}(\Phi(z))|}{l^j(\Phi(z))} : 1 \leq j \leq k \right\}.$$

It implies that $\frac{|f^{(p+1)}(\Phi(z))|}{l^{p+1}(\Phi(z))} \leq C_3 C_4 \max \left\{ \frac{|f^{(j)}(\Phi(z))|}{l^j(\Phi(z))} : 0 \leq j \leq p \right\}$.

Thus, by Theorem 2 ($n = 1$, $F = f$, $L = l$, $\mathbf{b} = 1$) the function f has bounded l -index. \square

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