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Non-Existence of Entire Solution of a Type of System of Equations

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Abstract In this paper, we will prove that the system of differential-difference equations

$$\begin{cases} (f(z)f'(z))^n + p_1^2(z)g^m(z+\eta) = Q_1(z), \\ (g(z)g'(z))^n + p_2^2(z)f^m(z+\eta) = Q_2(z), \end{cases}$$

has no transcendental entire solution (f(z), g(z)) with $\rho(f, g) < \infty$ such that $\lambda(f) < \rho(f)$ and $\lambda(g) < \rho(g)$, where $P_1(z), Q_1(z), P_2(z)$ and $Q_2(z)$ are non-vanishing polynomials.

Keywords transcendental entire function; finite order; system of differential-difference equations

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1. Introduction and main results

We use the standard notations of the Nevanlinna theory, i.e., m(r, f), N(r, f) and T(r, f)to denote the proximity function, the counting function and the characteristic function of a meromorphic function f(z), respectively. Define the order and exponents of convergence of zero sequence of f by

$$\rho(f) = \limsup_{r \to \infty} \frac{\log^+ T(r, f)}{\log r}, \quad \lambda(f) = \limsup_{r \to \infty} \frac{\log^+ N(r, \frac{1}{f})}{\log r}.$$

Moreover, we say that a meromorphic function g is a small function with respect to f if T(r,g) = S(r,f), where S(r,f) = o(T(r,f)) outside a possible exceptional set of finite linear measure.

Fermat's Last Theorem says that there do not exist nonzero rational numbers x and y and an integer $n \ge 3$, for which $x^n + y^n = 1$. Analogous to the Fermat's Last Theorem, there have been similar function theory investigations, that is, do there exist meromorphic solutions to Fermat type functional equation $f^n + g^n = 1$. In 1966, Gross [1] and Baker [2] proved that the equation does not admit any nonconstant meromorphic solutions in the complex plane \mathbb{C} if n > 3 and

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does not admit any entire solutions if n > 2. Since then, this question has aroused the interest of many mathematicians, such as [3-10] and so on.

Consider the equation

$$f^{m}(z) + g^{n}(z) = 1, (1.1)$$

which can be regarded as the analogy of function theory to Fermat diophantine equation $x^n + y^m = 1$ over the complex plane \mathbb{C} , where $m, n \geq 2$ are positive integers. In genearl, Eq. (1.1) has no non-trivial entire solution provided m + n < mn (see [11]). In 1970, Yang [12] further proved

Theorem 1.1 Let m, n be positive integers satisfying $\frac{1}{n} + \frac{1}{m} < 1$. Then

$$a(z)f(z)^{n} + b(z)g(z)^{m} = 1$$
(1.2)

does not admit nonconstant entire solutions f(z) and g(z), where a, b are small function with respect to f.

Under the assumption m > 2, n > 2, Yang's result shows that Eq. (1.2) has no non-constant entire solutions. The remain cases, however, are still open. Recently, some researchers began to discuss equations in particular where g(z) has some special relationship with f(z) in Eq. (1.2). Tang and Liao [13] extended a study work of the open problem due to Yang and Li [14] through replacing g by $f^{(k)}$ to investigate entire solutions of the following equation $f(z)^2 + P(z)f^{(k)}(z)^2 =$ Q(z), where P, Q are non-zero polynomials. Liu et al. [15] in 2012 took into consideration a type of Fermat type differential-difference equation by changing g(z) to f(z+c),.

Theorem 1.2 ([15]) The equation

$$f'(z)^n + f(z+c)^m = 1, (1.3)$$

has no transcendental entire solutions with finite order, provided that $m \neq n$, where n, m are positive integers.

Further, Chen and Lin [3] investigated the non-existence of finite order transcendental entire solutions of Fermat-type differential-difference equation

$$(f(z)f'(z))^n + P^2(z)f^m(z+\eta) = Q(z),$$
(1.4)

where P(z) and Q(z) are non-zero polynomials, and proved the following result.

Theorem 1.3 If m = n, then the Eq. (1.4) has no finite order transcendental entire solutions, where m and n are positive integers, and $\eta \in \mathbb{C} - \{0\}$.

For more results related to differential or differential-difference of entire functions, we refer the reader to the review article [9]. We know that the existence of solutions of a differential equation is different from the existence of solutions of systems of differential equations. Thus, the question: What is possible for the system of functional equations?

Inspired by Theorem 1.2, Gao et al. [16] considered the nonexistence of entire solutions of a type of system of differential-difference equations of the form

$$\begin{cases} (\omega_1')^{n_1} + \omega_2(z+c)^{m_1} = Q_1(z), \\ (\omega_2')^{n_2} + \omega_1(z+c)^{m_2} = Q_2(z), \end{cases}$$
(1.5)

where $Q_i(z)$ (i = 1, 2) are non-zero polynomials.

The order of growth of meromorphic solutions $(\omega_1(z), \omega_2(z))$ of system (1.5) is defined by

$$\rho = \rho(\omega_1, \omega_2) = \max\{\rho(\omega_1), \rho(\omega_2)\}.$$

Their result can be stated as follows.

Theorem 1.4 System (1.5) has no meromorphic solutions $(\omega_1(z), \omega_2(z))$ with $\rho(\omega_1, \omega_2) < \infty$ if one of the following conditions is satisfied:

- (i) $m_1m_2 > n_1n_2;$
- (*ii*) $m_i > \frac{n_i}{n_i 1}$.

Regarding Theorems 1.3 and 1.4, the purpose of this paper is to investigate the existence of entire solutions of system of equations of the form

$$\begin{cases} (f(z)f'(z))^n + p_1^2(z)g^m(z+\eta) = Q_1(z), \\ (g(z)g'(z))^n + p_2^2(z)f^m(z+\eta) = Q_2(z), \end{cases}$$
(1.6)

where $P_1(z), Q_1(z), P_2(z), Q_2(z)$ are non-zero polynomials.

Theorem 1.5 The system of equations

$$\begin{cases} (f(z)f'(z))^n + p_1^2(z)g^m(z+\eta) = Q_1(z), \\ (g(z)g'(z))^n + p_2^2(z)f^m(z+\eta) = Q_2(z), \end{cases}$$
(1.7)

has no non-trivial transcendental entire solution (f(z), g(z)) with $\rho(f, g) < \infty$ such that $\lambda(f) < \sigma(f)$ and $\lambda(g) < \sigma(g)$, where $p_1(z), Q_1(z), p_2(z)$ and $Q_2(z)$ are non-vanishing polynomials.

2. Preliminary lemmas

In order to prove our result, we need the following lemmas.

Lemma 2.1 ([12]) Let m, n be positive integers satisfying $\frac{1}{m} + \frac{1}{n} < 1$. Then there are no non-constant entire solutions f(z) and g(z) that satisfy

$$a(z)f^n(z) + b(z)g^m(z) = 1.$$

Lemma 2.2 ([17]) If meromorphic functions $f_j(z)$ (j = 1, 2, ..., n) $(n \ge 2)$ and entire functions $g_j(z)$ (j = 1, 2, ..., n) $(n \ge 2)$ satisfy the following conditions:

(1) $\Sigma_{j=1}^n f_j e^{g_j} \equiv 0;$

(2) $g_i - g_j$ are not constant for $1 \le j < i \le n$;

(3) $T(r, f_j) = o(T(r, e^{g_h - g_l}))$ $(r \to \infty, r \notin E)$ for $1 \le j \le n, 1 \le h < l \le n$, where $E \subset (1, \infty)$ is of finite linear measure or logarithmic measure, then $f_j \equiv 0$ (j = 1, 2, ..., n).

Lemma 2.3 ([17]) Let f(z) be an entire function of finite order ρ with zeros $\{z_1, z_2, \ldots\} \subset \mathbb{C} - \{0\}$ and a k-fold zero at the origin. Then $f(z) = z^k P(z) e^{Q(z)}$, where P(z) is the canonical product of f(z) formed with the non-null zeros of f(z), and Q(z) is a polynomial of degree at most ρ .

Lemma 2.4 ([17]) Let f(z), g(z) be nonconstant meromorphic functions in the complex plane.

If $\rho(f) < \rho(g)$, then $\rho(fg) = \rho(g)$.

Lemma 2.5 Let $\alpha(z), \beta(z)$ be non-constant polynomials with $\deg(\alpha(z)) = \deg(\beta(z)) = d, d \in \mathbb{N}$, $A_j(z)$ (j = 1, 2, ..., n + 2) be meromorphic functions, and $f_j(z) = n\beta(z + \eta) + 2n(n - j)\alpha(z)$, $j = 0, 1, 2, ..., n, f_{n+1} = \alpha(z+2\eta), f_{n+2} = 0$, where $n \ge 2, \eta$ is a nonzero constant, which satisfy the following conditions:

(1) $\sum_{j=0}^{n+2} A_j e^{f_j} = 0;$

(2) $T(r, A_j) = o(T(r, e^{\alpha}))(r \to \infty, r \notin E)$ for $1 \le j \le n+2$. Then $A_{n+1} \equiv 0$ or $A_{n+2} \equiv 0$.

Proof of Lemma 2.5 Suppose that $\alpha(z) = az^d + \cdots$, $\beta(z) = bz^d + \cdots$, $a \neq 0, b \neq 0$.

Clearly, we see that $\deg(f_i - f_j) = d$ for $i \neq j$, where $i, j \in \{0, 1, ..., n\}$. Further, if $\deg(f_i - f_j) = d$ for $i \neq j, i, j \in \{0, 1, ..., n+2\}$, then it follows from Lemma 2.2 that $A_{n+1} = A_{n+2} \equiv 0$. In the following, we consider two cases:

Case 1. If there exists some $j_1 \in \{0, 1, 2, ..., n\}$ such that $\deg(f_{j_1} - f_{n+2}) < d$, then we have $nb + 2n(n - j_1)a = 0$, and hence $b = -2(n - j_1)a$. We claim that there does not exist $j_2 \in \{0, 1, 2, ..., n\}, j_2 \neq j_1$ such that $\deg(f_{j_2} - f_{n+1}) < d$. Otherwise, we have $nb + 2n(n - j_2)a = a$ such that $a = 2n(j_2 - j_1)a$, which is a contradiction. Thus, we have $\sum_{j=0}^{j_1-1} A_j e^{f_j} + \sum_{j_1+1}^{n+1} A_j e^{f_j} + (A_{j_1}e^{f_{j_1}} + A_{n+2}) = 0$. From Lemma 2.2, we have $A_{n+1} \equiv 0$.

Case 2. If there exists some $j_1 \in \{0, 1, 2, ..., n\}$ such that $\deg(f_{j_1} - f_{n+1}) < d$, then $nb+2n(n-j_1)a = a$. Thus, we have $nb = (1 - 2n(n-j_1))a$. We claim that there does not exist f_{j_2} such that $\deg(f_{j_2} - f_{n+2}) < d$. Otherwise, we have $(1 - 2n(n-j_1))a = -2n(n-j_2)a$, which is a contradiction. Therefore, it follows that $\sum_{j=0}^{j_1-1} A_j e^{f_j} + \sum_{j_1+1}^n A_j e^{f_j} + (A_{j_1} + A_{n+1}e^{f_{n+1}-f_{j_1}})e^{f_{j_1}} + A_{n+2} = 0$. Then by Lemma 2.2, we have $A_{n+2} \equiv 0$. \Box

Lemma 2.6 Let $\alpha(z), \beta(z)$ be non-constant polynomials with $\deg(\alpha(z)) = \deg(\beta(z)) = d, d \in \mathbb{N}$, $A_j(z)$ (j = 1, 2, ..., m + 2) be meromorphic functions and $f_j(z) = mj\alpha(z), j = 0, 1, 2, ..., m$, $f_{m+1} = m\beta(z), f_{m+2} = m\beta(z) + 2\alpha(z + \eta)$ where $m \ge 3, \eta$ is a nonzero constant which satisfy the following conditions:

(1) $\sum_{j=0}^{m+2} A_j e^{f_j} = 0;$

(2) $T(r, A_j) = o(T(r, e^{\alpha})) \ (r \to \infty, r \notin E) \text{ for } 1 \le j \le m+2.$

Then $A_{m+1} \equiv 0$ or $A_{m+2} \equiv 0$.

Proof of Lemma 2.6 Suppose that $\alpha(z) = az^d + \cdots$, $\beta(z) = bz^d + \cdots$, $a \neq 0, b \neq 0$.

Clearly, we see that $\deg(f_i - f_j) = d$ for $i \neq j$, where $i, j \in \{0, 1, \ldots, m\}$. Further, if $\deg(f_i - f_j) = d$ for $i \neq j$, $i, j \in \{0, 1, \ldots, m+2\}$, then it follows from Lemma 2.2 that $A_{m+1} = A_{m+2} \equiv 0$. In the following, we consider two cases:

Case 1. If there exists some $j_1 \in \{0, 1, 2, ..., m\}$ such that $\deg(f_{j_1} - f_{m+2}) < d$, then we have $mj_1a = mb + 2a$. We claim that there does not exist $j_2 \in \{0, 1, 2, ..., m\}$, $j_2 \neq j_1$ such that $\deg(f_{j_2} - f_{m+1}) < d$. Otherwise, we have $mj_2a = mb$ such that $m(j_1 - j_2) = 2$, which is a contradiction. Thus, we have $\sum_{j=0}^{j_1-1} A_j e^{f_j} + \sum_{j_1+1}^{m+1} A_j e^{f_j} + (A_{j_1}e^{f_{j_1}-f_{m+2}} + A_{m+2})e^{f_{m+2}} = 0$. From Lemma 2.2, we have $A_{m+1} \equiv 0$.

Case 2. If there exists some $j_1 \in \{0, 1, 2, ..., m\}$ such that $\deg(f_{j_1} - f_{m+1}) < d$, then we have $mj_1a = mb$. We claim that there does not exist f_{j_2} such that $\deg(f_{j_2} - f_{m+2}) < d$. Otherwise, we have $m(j_2 - j_1) = 2$, which is a contradiction.

Therefore, it follows that

$$\sum_{j=0}^{j_1-1} A_j e^{f_j} + \sum_{j_1+1}^m A_j e^{f_j} + (A_{m+1} + A_{j_1} e^{f_{j_1} - f_{m+1}}) e^{f_{m+1}} + A_{m+2} e^{f_{m+2}} = 0.$$

Then by Lemma 2.2, we have $A_{m+2} \equiv 0.$

3. Proof of Theorem 1.5

Suppose on the contrary that system (1.7) has a transcendental entire solution (f(z), g(z)) with $\lambda(f) < \sigma(f)$ and $\lambda(g) < \sigma(g)$, we will deduce a contradiction. From Lemma 2.3, we can set

$$f(z) = \omega_1(z)e^{\alpha_1(z)}, g(z) = \omega_2(z)e^{\alpha_2(z)},$$
(3.1)

where ω_1, ω_2 are the canonical product of f and g, respectively. Therefore, by Lemma 2.1, we only need to consider the following four cases.

Case 1. n = m = 1.

Then we can rewrite system of Eq. (1.7) into

$$\begin{cases} f(z)f'(z) + p_1^2(z)g(z+\eta) = Q_1(z) \\ g(z)g'(z) + p_2^2(z)f(z+\eta) = Q_2(z). \end{cases}$$
(3.2)

By calculation, we can get a new system of equations

$$\begin{cases} p_1^2(z)g(z+\eta)g'(z+\eta) = g'(z+\eta)(Q_1(z) - f(z)f'(z)) \\ p_1^2(z)g(z+\eta)g'(z+\eta) = p_1^2(z)(Q_2(z+\eta) - p_2^2(z+\eta)f(z+2\eta)). \end{cases}$$
(3.3)

Thus, Eq. (3.3) leads to

$$g'(z+\eta)(f'(z)f(z) - Q_1(z)) = p_1^2(z)p_2^2(z+\eta)f(z+2\eta) - p_1^2(z)Q_2(z+\eta).$$
(3.4)

Substituting (3.1) into (3.4), we get

$$(\omega_2'(z+\eta) + \omega_2(z+\eta)\alpha_2'(z+\eta))e^{\alpha_2(z+\eta)}(\omega_1(z)e^{\alpha_1(z)}(\omega_1'(z) + \omega_1(z)\alpha_1'(z))e^{\alpha_1(z)} - Q_1(z))$$

= $p_1^2(z)p_2^2(z+\eta)\omega_1(z+2\eta)e^{\alpha_1(z+2\eta)} - p_1^2(z)Q_2(z+\eta).$ (3.5)

For convenience, rewrite Eq. (3.5) into

$$A(z)B(z)e^{2\alpha_1(z)+\alpha_2(z+\eta)} - A(z)Q_1(z)e^{\alpha_2(z+\eta)} = C(z)e^{\alpha_1(z+2\eta)} + N(z),$$
(3.6)

where

$$A(z) = \omega_2'(z+\eta) + \omega_2(z+\eta)\alpha_2'(z+\eta), \ B(z) = \omega_1(z)(\omega_1'(z) + \omega_1(z)\alpha_1'(z)),$$
$$C(z) = p_1^2(z)p_2^2(z+\eta)\omega_1(z+2\eta), \ N(z) = -p_1^2(z)Q_2(z+\eta).$$

Next we discuss the following three subcases.

Subcase 1.1. $\deg(\alpha_1(z)) > \deg(\alpha_2(z))$.

Rewrite (3.6) as

$$A(z)B(z)e^{2\alpha_1(z)+\alpha_2(z+\eta)} = C(z)e^{\alpha_1(z+2\eta)} + (N(z)e^{-\alpha_2(z+\eta)} + A(z)Q_1(z))e^{\alpha_2(z+\eta)}$$

Set $f_1(z) = 2\alpha_1(z) + \alpha_2(z+\eta)$, $f_2(z) = \alpha_2(z+\eta)$, and $f_3(z) = \alpha_1(z+2\eta)$. Then we have $f_i - f_j \neq constant$ for $1 \leq i < j \leq 3$, and the coefficients $N(z)e^{-\alpha_2(z+\eta)} + A(z)Q_1(z)$, A(z)B(z), and C(z) are still small functions of $e^{f_i - f_j}$, $1 \leq i < j \leq 3$. Therefore, by Lemma 2.2, we have $C(z) \equiv 0$, so that $\omega_1(z) \equiv 0$, which contradicts that f(z) is a nontrivial solution.

Subcase 1.2. $\deg(\alpha_1(z)) < \deg(\alpha_2(z))$.

Rewrite (3.6) as

$$(A(z)B(z)e^{2\alpha_1(z)} - A(z)Q_1(z))e^{\alpha_2(z+\eta)} = C(z)e^{\alpha_1(z+2\eta)} + N(z).$$
(3.7)

Set $M(z) = A(z)B(z)e^{2\alpha_1(z)} - A(z)Q_1(z)$.

If $M(z) \neq 0$, by Lemma 2.4, we have

$$\rho(M(z)e^{\alpha_2(z+\eta)}) = \rho(e^{\alpha_2(z+\eta)}) > \rho(e^{\alpha_1(z+\eta)}) = \rho(C(z)e^{\alpha_1(z+2\eta)} + N(z))$$

and hence Eq. (3.7) cannot hold.

If $M(z) \equiv 0$, by Lemma 2.2 we get $N(z) \equiv 0, C(z) \equiv 0$, which contradicts that N(z) is a non-zero polynomial.

Subcase 1.3. $\deg(\alpha_1(z)) = \deg(\alpha_2(z)).$

We set $\alpha_1(z) = az^n + \cdots$, $\alpha_2(z) = bz^n + \cdots$, $a \neq 0, b \neq 0$, and $f_1(z) = 2\alpha_1(z) + \alpha_2(z+\eta)$, $f_2(z) = \alpha_2(z+\eta), f_3(z) = \alpha_1(z+2\eta), f_4(z) = 0.$

Clearly, we have $f_1(z) = (2a+b)z^n + \cdots$, $f_2(z) = bz^n + \cdots$, $f_3(z) = az^n + \cdots$, and $f_4(z) = 0$. Now we need to treat the following cases.

If $a \neq -\frac{b}{2}$, $a \neq -b$, $a \neq b$, by Lemma 2.2 and Eq. (3.6), we get $N(z) \equiv 0$, which contradicts that N(z) is a non-zero polynomial.

If a = b, then we rewrite (3.6) as

$$A(z)B(z)e^{\alpha_2(z+\eta)-\alpha_1(z)}e^{3\alpha_1(z)} - (A(z)Q_1(z)e^{\alpha_2(z+\eta)-\alpha_1(z+2\eta)} + C(z))e^{\alpha_1(z+2\eta)} = N(z).$$
(3.8)

We note that $\max\{\deg(\alpha_2(z+\eta) - \alpha_1(z)), \deg(\alpha_2(z+\eta) - \alpha_1(z+2\eta))\} < n$. Thus by Lemma 2.2 and Eq. (3.8), we get $N(z) \equiv 0$, which contradicts that N(z) is a non-zero polynomial.

If a = -b, then we rewrite (3.6) as

$$(A(z)B(z)e^{\alpha_2(z+\eta)+\alpha_1(z)} - C(z)e^{\alpha_1(z+2\eta)-\alpha_1(z)})e^{\alpha_1(z)} - A(z)Q_1(z)e^{\alpha_2(z+\eta)} = N(z).$$
(3.9)

By Lemma 2.2, we get $N(z) \equiv 0$, which contradicts that N(z) is a non-zero polynomial.

If $a = -\frac{b}{2}$, then we rewrite (3.6) as

$$-C(z)e^{\alpha_1(z+2\eta)} - A(z)Q_1(z)e^{\alpha_2(z+\eta)} = N(z) - A(z)B(z)e^{\alpha_3(z)},$$
(3.10)

where $\alpha_3(z) = 2\alpha_1(z) + \alpha_2(z+\eta)$, and $\deg(\alpha_3(z)) < \deg(\alpha_1(z))$. By Lemma 2.2, we have $A(z)Q_1(z) \equiv 0$, $C(z) \equiv 0$, which contradicts that C(z) is a non-zero polynomial.

Case 2. $m = 1, n \ge 2$.

Thus, by (1.7) we have

$$\begin{cases} (f(z)f'(z))^n + p_1^2(z)g(z+\eta) = Q_1(z) \\ (g(z)g'(z))^n + p_2^2(z)f(z+\eta) = Q_2(z). \end{cases}$$
(3.11)

From system (3.11), we get a new system of equations

$$\begin{cases} p_1^{2n}(z) \left(g(z+\eta)g'(z+\eta) \right)^n = (g'(z+\eta))^n \left(Q_1(z) - (f(z)f'(z))^n \right)^n \\ p_1^{2n}(z) \left(g(z+\eta)g'(z+\eta) \right)^n = p_1^{2n}(z)Q_2(z+\eta) - p_1^{2n}(z)p_2^2(z+\eta)f(z+2\eta). \end{cases}$$
(3.12)

Then Eq. (3.12) leads to

$$p_1^{2n}(z)Q_2(z+\eta) - p_1^{2n}(z)p_2^2(z+\eta)f(z+2\eta) = (g'(z+\eta))^n (Q_1(z) - (f(z)f'(z))^n)^n$$

and hence we get

$$A(z) + B(z)f(z+2\eta) = (g'(z+\eta))^n (N(z) - (f(z)f'(z))^n)^n,$$

where $A(z) = p_1^{2n}Q_2(z+\eta)$, $B(z) = -p_1^{2n}p_2^2(z+\eta)$, $N(z) = Q_1(z)$ are polynomials. Combining this and (3.1), we have

$$A(z) + B(z)\omega_1(z+2\eta)e^{\alpha_1(z+2\eta)} = ((\omega_2'(z+\eta) + \omega_2(z+\eta)\alpha_2'(z+\eta))e^{\alpha_2(z+\eta)})^n$$
$$(N(z) - (\omega_1(z)(\omega_1'(z) + \omega_1(z)\alpha_1'(z))e^{2\alpha_1(z)})^n)^n.$$
(3.13)

We can rewrite Eq. (3.13) as

$$A(z) + B(z)\omega_1(z+2\eta)e^{\alpha_1(z+2\eta)} = M(z)e^{n\alpha_2(z+\eta)} \left(N(z) + C(z)e^{2n\alpha_1(z)}\right)^n,$$
(3.14)

where $M(z) = (\omega_2'(z+\eta) + \omega_2(z+\eta)\alpha_2'(z+\eta))^n$, $C(z) = -(\omega_1(z)(\omega_1'(z) + \omega_1(z)\alpha_1'(z)))^n$.

Next we discuss the following three subcases.

Subcase 2.1. $\deg(\alpha_1(z)) > \deg(\alpha_2(z))$.

Based on the binomial decomposition, we can rewrite Eq. (3.14) as

$$B(z)\omega_1(z+2\eta)e^{\alpha_1(z+2\eta)} = M(z)e^{n\alpha_2(z+\eta)}\sum_{j=0}^{n-1} (C_n^j(N(z))^j(C(z))^{n-j}e^{2n(n-j)\alpha_1(z)}) + (-A(z)e^{-n\alpha_2(z+\eta)} + M(z)N^n(z))e^{n\alpha_2(z+\eta)}.$$
(3.15)

Set $f_{n+1} = \alpha_1(z+2\eta)$, $f_j = n\alpha_2(z+\eta) + 2n(n-j)\alpha_1(z)$, j = 0, 1, 2, ..., n-1, $f_n = n\alpha_2(z+\eta)$. So we have $f_i - f_j \neq \text{constant}$ for $0 \leq i < j \leq n+1$ and $-A(z)e^{-n\alpha_2(z+\eta)} + M(z)N^n(z)$, $B(z)\omega_1(z+2\eta)$, $(N(z))^j(C(z))^{n-j}M(z)$ are still small functions of $e^{f_i - f_j}$, $1 \leq i < j \leq n+1$. By Lemma 2.2, we get $B(z) \equiv 0$, which contradicts that B(z) is a non-zero polynomial.

Subcase 2.2. $\deg(\alpha_1(z)) < \deg(\alpha_2(z))$.

Set $f_1 = \alpha_1(z+2\eta)$, $f_2 = n\alpha_2(z+\eta)$, $f_3 = 0$, $H(z) = (N(z)+C(z)e^{2n\alpha_1(z)})^n$. Then Eq. (3.14) becomes

$$A(z) + B(z)\omega_1(z+2\eta)e^{f_1(z)} = M(z)H(z)e^{f_2(z)}$$

We have $f_i - f_j \neq \text{constant}$, $1 \leq i < j \leq 2$, and $A(z)e^{-f_1(z)} + B(z)\omega_1(z+2\eta), H(z)M(z)$ are still small functions of $e^{f_i - f_j}$, $1 \leq i < j \leq 2$. By Lemma 2.2, we get $B(z) \equiv 0$, which contradicts that B(z) is a non-zero polynomial. Subcase 2.3. $\deg(\alpha_1(z)) = \deg(\alpha_2(z)).$

Set

$$f_{n+1} = \alpha_1(z+2\eta), \ f_{n+2} = 0, \ f_j = n\alpha_2(z+\eta) + 2n(n-j)\alpha_1(z), \ j = 0, 1, 2, \dots, n$$

and $\alpha_1(z) = az^n + \cdots$, $\alpha_2(z) = bz^n + \cdots$, $a \neq 0, b \neq 0$.

Based on the binomial decomposition, we rewrite Eq. (3.15) as

$$B(z)\omega_1(z+2\eta)e^{f_{n+1}(z)} + A(z)e^{f_{n+2}(z)} = \sum_{j=0}^n B_j(z)e^{f_j(z)},$$
(3.16)

where $B_j(z) = C_n^j(N(z))^j(C(z))^{n-j}$.

By Lemma 2.5, we have $A(z) \equiv 0$ or $B(z)\omega_1(z+2\eta) \equiv 0$, which contradicts that A(z), B(z) are non-zero polynomials.

Case 3. $n = 1, m \ge 2$.

System of equations can be rewritten as

$$\begin{cases} f(z)f'(z) + p_1^2(z)g^m(z+\eta) = Q_1(z) \\ g(z)g'(z) + p_2^2(z)f^m(z+\eta) = Q_2(z). \end{cases}$$
(3.17)

From (3.17), we get a new system of equations

$$\begin{cases} p_1^2(z) \big(g(z+\eta)g'(z+\eta) \big)^m = \big(g'(z+\eta) \big)^m \big(Q_1(z) - f(z)f'(z) \big) \\ p_1^2(z) \big(g(z+\eta)g'(z+\eta) \big)^m = p_1^2(z) \big(Q_2(z+\eta) - p_2^2(z+\eta)f^m(z+2\eta) \big)^m. \end{cases}$$
(3.18)

By calculation, we get

$$p_1^2(z) \left(Q_2(z+\eta) - p_2^2(z+\eta) f^m(z+2\eta) \right)^m = (g'(z+\eta))^m (Q_1(z) - f(z)f'(z)).$$
(3.19)

Substituting (3.1) into Eq. (3.19), we have

$$((\omega_{2}'(z+\eta)+\omega_{2}(z+\eta)\alpha_{2}'(z+\eta))e^{\alpha_{2}(z+\eta)})^{m}(Q_{1}(z)-\omega_{1}(z)e^{\alpha_{1}(z)}(\omega_{1}'(z)+\omega_{1}(z)\alpha_{1}'(z))e^{\alpha_{1}(z)})$$

= $p_{1}^{2}(z)(Q_{2}(z+\eta)-p_{2}^{2}(z+\eta)\omega_{1}^{m}(z+2\eta)e^{m\alpha_{1}(z+2\eta)})^{m}.$ (3.20)

We rewrite Eq. (3.20) as

$$A^{m}(z)e^{m\alpha_{2}(z+\eta)}\left(B(z)e^{2\alpha_{1}(z)}-Q_{1}(z)\right)=p_{1}^{2}(z)\left(Q_{2}(z+\eta)-C(z)e^{m\alpha_{1}(z+2\eta)}\right)^{m},$$
(3.21)

where $A(z) = \omega'_2(z+\eta) + \omega_2(z+\eta)\alpha'_2(z+\eta)$, $B(z) = \omega_1(z)(\omega'_1(z) + \omega_1(z)\alpha'_1(z))$, $C(z) = p_2^2(z+\eta)\omega_1^m(z+2\eta)$.

We need to treat three subcases:

Subcase 3.1. $\deg(\alpha_1(z)) < \deg(\alpha_2(z))$.

If $A^m(z)(B(z)e^{2\alpha_1(z)} - Q_1(z)) \equiv 0$, then $(Q_2(z+\eta) - C(z)e^{m\alpha_1(z+2\eta)})^m \equiv 0$. Based on the binomial decomposition and Lemma 2.2, we get $Q_2^m(z+\eta) \equiv 0$, which contradicts that $Q_2(z+\eta)$ is a non-zero polynomial.

If $A^m(z)(B(z)e^{2\alpha_1(z)}-Q_1(z)) \neq 0$, then by Lemma 2.4, we have

$$\rho(A^{m}(z)e^{m\alpha_{2}(z+\eta)}(B(z)e^{2\alpha_{1}(z)} - Q_{1}(z))) = \rho(e^{\alpha_{2}(z)})$$

> $\rho(e^{\alpha_{1}(z)}) = \rho(p_{1}^{2}(z)(Q_{2}(z+\eta) - C(z)e^{m\alpha_{1}(z+2\eta)})^{m}),$ (3.22)

which is a contradiction.

Subcase 3.2. $\deg(\alpha_1(z)) > \deg(\alpha_2(z))$.

Based on the binomial decomposition, Eq. (3.21) can be written as

$$A^{m}(z)B(z)e^{m\alpha_{2}(z+\eta)+2\alpha_{1}(z)} - A^{m}(z)Q_{1}(z)e^{m\alpha_{2}(z+\eta)}$$

= $p_{1}^{2}(z)\sum_{r=0}^{m} C_{m}^{r}Q_{2}^{m-r}(z+\eta)C^{r}(z)e^{mr\alpha_{1}(z+\eta)}.$ (3.23)

Set

$$f_j = mj\alpha_1(z+\eta), \ j = 0, 1, 2, \dots, m, \ f_{m+1} = m\alpha_2(z+\eta), \ f_{m+2} = m\alpha_2(z+\eta) + 2\alpha_1(z).$$

If m > 2, then for $i \neq j$ we have $\deg(f_i - f_j) = \deg \alpha_1$, where $i, j \in \{0, 1, \dots, m+2\}$. Clearly, $A^m(z)B(z), p_1^2(z)Q_2^{m-r}(z+\eta)C^r(z), A^m(z)Q_1(z)$ are still small functions of $e^{f_i - f_j}$. Therefore, by Lemma 2.2 we get $Q_1(z) \equiv 0$. Since $Q_1(z)$ is a non-zero polynomial, we obtain a contradiction.

If m = 2, then from Eq. (3.23) we obtain

$$\begin{aligned} A^{2}(z)B(z)e^{2\alpha_{2}(z+\eta)+2\alpha_{1}(z)} - A^{2}(z)Q_{1}(z)e^{2\alpha_{2}(z+\eta)} \\ &= 2p_{1}^{2}(z)Q_{2}(z+\eta)C(z)e^{2\alpha_{1}(z+\eta)} + p_{1}^{2}(z)C^{2}(z)e^{4\alpha_{1}(z+\eta)} + p_{1}^{2}(z)Q_{2}^{2}(z+\eta). \end{aligned}$$

Hence, we get

$$p_1^2(z)C^2(z)e^{4\alpha_1(z+\eta)} + (p_1^2(z)Q_2^2(z+\eta)e^{-2\alpha_2(z+\eta)} + A^2(z)Q_1(z))e^{2\alpha_2(z+\eta)} + (2p_1^2(z)Q_2(z+\eta)C(z) - A^2(z)B(z)e^{2\alpha_2(z+\eta)+2\alpha_1(z)-2\alpha_1(z+\eta)})e^{2\alpha_1(z+\eta)} = 0.$$
(3.24)

Set $f_1 = 2\alpha_2(z+\eta)$, $f_2 = 2\alpha_1(z+\eta)$ and $f_3 = 4\alpha_1(z+\eta)$. Clearly, $\deg(f_i - f_j) = \deg \alpha_1$ for $i \neq j$, and $C^2(z)$,

$$p_1^2(z)Q_2^2(z+\eta)e^{-2\alpha_2(z+\eta)} + A^2(z)Q_1(z),$$

$$2p_1^2(z)Q_2(z+\eta)C(z) - A^2(z)B(z)e^{2\alpha_2(z+\eta)+2\alpha_1(z)-2\alpha_1(z+\eta)}$$

are still small functions of $e^{f_i - f_j}$, $1 \le i < j \le 3$. By Lemma 2.2, we get $p_1^2(z)C(z) \equiv 0$, which contradicts the fact that $p_1(z), p_2(z)$ are non-zero polynomials.

Subcase 3.3. $\deg(\alpha_1(z)) = \deg(\alpha_2(z)).$

It follows from Eq. (3.21) that

$$A^{m}(z)B(z)e^{m\alpha_{2}(z+\eta)+2\alpha_{1}(z)} - A^{m}(z)Q_{1}(z)e^{m\alpha_{2}(z+\eta)}$$

= $p_{1}^{2}(z)\sum_{r=0}^{m}C_{m}^{r}Q_{2}^{m-r}(z+\eta)C^{r}(z)e^{mr\alpha_{1}(z+\eta)}.$ (3.25)

Let

 $f_j = mj\alpha_1(z+\eta), \ j = 0, 1, 2, \dots, m, \ f_{m+1} = m\alpha_2(z+\eta), \ f_{m+2} = m\alpha_2(z+\eta) + 2\alpha_1(z)$ and suppose that $\alpha_1(z) = az^n + \dots, \ \alpha_2(z) = bz^n + \dots, \ a \neq 0, \ b \neq 0.$

In the following, we discuss two cases.

Subcase 3.3.1. m > 2.

Rewrite Eq. (3.25) as

$$A^{m}(z)B(z)e^{f_{m+2}(z)} - A^{m}(z)Q_{1}(z)e^{f_{m+1}(z)} = p_{1}^{2}(z)\sum_{r=0}^{m} B_{r}(z)e^{f_{r}(z)},$$
(3.26)

where $B_r(z) = C_m^r Q_2^{m-r}(z+\eta)C^r(z)$.

If $A(z) \equiv 0$, then by Lemma 2.2 we have $C_m^r Q_2^{m-r}(z+\eta)C^r(z) \equiv 0$ for $r = 0, \ldots, m$. If $B(z) \equiv 0$, then by Lemma 2.2, we also have for some r, $C_m^r Q_2^{m-r}(z+\eta)C^r(z) \equiv 0$. Thus, we have $Q_2(z) \equiv 0$ or $C(z) \equiv 0$. This is a contradiction. If $A(z) \neq 0, B(z) \neq 0$, then by Lemma 2.6, we still have $A^m(z)B(z) \equiv 0$ or $A^m(z)Q_1(z) \equiv 0$. Clearly, it is impossible.

Subcase 3.3.2. m = 2.

Rewrite Eq. (3.25) as

$$A^{2}(z)B(z)e^{2\alpha_{2}(z+\eta)+2\alpha_{1}(z)} - A^{2}(z)Q_{1}(z)e^{2\alpha_{2}(z+\eta)}$$

= $2p_{1}^{2}(z)Q_{2}(z+\eta)C(z)e^{2\alpha_{1}(z+\eta)} + p_{1}^{2}(z)C^{2}(z)e^{4\alpha_{1}(z+\eta)} + p_{1}^{2}(z)Q_{2}^{2}(z+\eta).$ (3.27)

We set $\alpha_1(z) = az^n + \cdots$, $\alpha_2(z) = bz^n + \cdots$, $a \neq 0, b \neq 0$, and $f_1(z) = 2\alpha_2(z+\eta) + 2\alpha_1(z)$, $f_2(z) = 2\alpha_2(z+\eta), f_3(z) = 2\alpha_1(z+\eta), f_4(z) = 4\alpha_1(z+\eta), f_5(z) = 0.$

If $a \neq -b$, $a \neq b$, by Lemma 2.2, we get $p_1^2(z)Q_2^2(z+\eta) \equiv 0$. It is a contradiction because $p_1(z), Q_2(z+\eta)$ are non-zero polynomials.

If a = -b, we rewrite Eq. (3.27) as

$$A^{2}(z)B(z)e^{\alpha_{3}(z)} - A^{2}(z)Q_{1}(z)e^{2\alpha_{2}(z+\eta)}$$

= $2p_{1}^{2}(z)Q_{2}(z+\eta)C(z)e^{2\alpha_{1}(z+\eta)} + p_{1}^{2}(z)C^{2}(z)e^{4\alpha_{1}(z+\eta)} + p_{1}^{2}(z)Q_{2}^{2}(z+\eta),$ (3.28)

where $\alpha_3(z) = 2\alpha_2(z+\eta) + 2\alpha_1(z)$, and $\deg(\alpha_3(z)) < \deg(\alpha_1(z))$. By Lemma 2.2, we get $Q_2^2(z+\eta) \equiv 0$, which contradicts that $Q_2(z+\eta)$ is a non-zero polynomial.

If a = b, we rewrite Eq. (3.27) as

$$-A^{2}(z)Q_{1}(z)e^{2\alpha_{2}(z+\eta)} = (2p_{1}^{2}(z)Q_{2}(z+\eta)C(z) + A^{2}(z)Q_{1}(z)e^{2\alpha_{2}(z+\eta)-2\alpha_{1}(z+\eta)})e^{2\alpha_{1}(z+\eta)} + p_{1}^{2}(z)C^{2}(z)e^{4\alpha_{1}(z+\eta)} + p_{1}^{2}(z)Q_{2}^{2}(z+\eta).$$
(3.29)

By Lemma 2.2, we get $p_1^2(z)C^2(z) \equiv 0$, which is a contradiction.

Case 4. n = m = 2.

Clearly, from (1.7), we have

$$\begin{cases} (f(z)f'(z))^2 + p_1^2(z)g^2(z+\eta) = Q_1(z) \\ (g(z)g'(z))^2 + p_2^2(z)f^2(z+\eta) = Q_2(z). \end{cases}$$
(3.30)

Then it follows from Lemma 2.3 that

$$\begin{cases} f(z)f'(z) + ip_1(z)g(z+\eta) = M_1(z)e^{h_1(z)}, \\ f(z)f'(z) - ip_1(z)g(z+\eta) = M_2(z)e^{-h_1(z)}, \\ g(z)g'(z) + ip_2(z)f(z+\eta) = M_3(z)e^{h_2(z)}, \\ g(z)g'(z) - ip_2(z)f(z+\eta) = M_4(z)e^{-h_2(z)}, \end{cases}$$
(3.31)

where $M_1(z)M_2(z) = Q_1(z)$, $M_3(z)M_4(z) = Q_2(z)$, and $M_1(z)$, $M_2(z)$, $M_3(z)$, $M_4(z)$, $h_1(z)$, $h_2(z)$ are nonzero polynomials.

From (3.31), we get

$$g(z+\eta) = \frac{M_1(z)e^{h_1(z)} - M_2(z)e^{-h_1(z)}}{2ip_1(z)},$$
(3.32)

$$f(z)f'(z) = \frac{M_1(z)e^{h_1(z)} + M_2(z)e^{-h_1(z)}}{2},$$
(3.33)

$$f(z+\eta) = \frac{M_3(z)e^{h_2(z)} - M_4(z)e^{-h_2(z)}}{2ip_2(z)},$$
(3.34)

$$g(z)g'(z+\eta) = \frac{M_3(z)e^{h_2(z)} + M_4(z)e^{-h_2(z)}}{2}.$$
(3.35)

By (3.34), we get $f(z) = \frac{M_3(z-\eta)e^{h_2(z-\eta)} - M_4(z-\eta)e^{-h_2(z-\eta)}}{2ip_2(z-\eta)}$. We rewrite f(z) as

$$f(z) = M_7(z)e^{h_2(z-\eta)} + M_8(z)e^{-h_2(z-\eta)},$$
(3.36)

where $M_7(z) = \frac{M_3(z-\eta)}{2ip_2(z-\eta)}, M_8(z) = \frac{M_4(z-\eta)}{2ip_2(z-\eta)}.$ Differentiating (3.36), we get

$$f'(z) = M_5(z)e^{h_2(z-\eta)} + M_6(z)e^{-h_2(z-\eta)},$$
(3.37)

where

$$M_5(z) = \frac{M'_3(z-\eta)p_2(z) + M_3(z-\eta)p_2(z-\eta)h'_2(z-\eta) - p'_2(z-\eta)M_3(z-\eta)}{2ip_2^2(z-\eta)}$$

and

$$M_6(z) = \frac{M_4(z-\eta)h_2'(z-\eta)p_2(z-\eta) - M_4'(z-\eta)p_2(z-\eta) + M_4(z-\eta)p_2'(z-\eta)}{2ip_2^2(z-\eta)}$$

Since $M_3(z), q(z), h_2(z-\eta)$ are nonzero polynomials, we have $\deg(M_3(z-\eta)p_2(z-\eta)h'_2(z-\eta)) > \deg(M'_3(z-\eta)p_2(z))$ and $\deg(M_3(z-\eta)p_2(z-\eta)h'_2(z-\eta)) > \deg(p'_2(z-\eta)M_3(z-\eta))$. Clearly, $M_5(z) \neq 0$. Similarly, we have $M_6(z) \neq 0$.

Combining (3.36) and (3.37), we get

$$f(z)f'(z) = M_5(z)M_7(z)e^{2h_2(z-\eta)} + M_6(z)M_8(z)e^{-2h_2(z-\eta)} + M_9(z),$$
(3.38)

where $M_9(z) = M_5(z)M_8(z) + M_6(z)M_7(z)$.

From (3.33) and (3.38), we have

$$M_5(z)M_7(z)e^{2h_2(z-\eta)} + M_6(z)M_8(z)e^{-2h_2(z-\eta)} + M_9(z) = \frac{M_1(z)e^{h_1(z)} + M_2(z)e^{-h_1(z)}}{2}.$$
 (3.39)

Now let $f_1(z) = 2h_2(z - \eta)$, $f_2(z) = -2h_2(z - \eta)$, $f_3(z) = h_1(z)$, $f_4(z) = -h_1(z)$, $f_5(z) = 0$. Then Eq. (3.39) can be rewritten as

$$M_5(z)M_7(z)e^{f_1(z)} + M_6(z)M_8(z)e^{f_2(z)} + M_9(z) = \frac{M_1(z)e^{f_3(z)} + M_2(z)e^{f_4(z)}}{2}.$$
 (3.40)

Now we need to treat two cases:

Subcase 4.1. $\deg(h_1(z)) > \deg(h_2(z))$ or $\deg(h_1(z)) < \deg(h_2(z))$. By Lemma 2.2, we get $M_5(z)M_7(z) \equiv 0$, which is a contradiction.

Subcase 4.2. $\deg(h_1(z)) = \deg(h_2(z))$. We set $h_2(z) = az^n + \cdots, h_1(z) = bz^n + \cdots, a \neq 0$, $b \neq 0$.

If $2a \neq b$, $2a \neq -b$, then by Lemma 2.2, we get $M_5(z)M_7(z) \equiv 0$. Clearly, it is a contradiction.

If 2a = b or 2a = -b, by Lemma 2.2, we get $M_9(z) \equiv 0$, and hence $M_5(z)M_8(z) + M_6(z)M_7(z) \equiv 0$.

Thus, $(M'_3p_2 + M_3p_2h'_2 - p'_2M_3)(-\frac{M_4}{p_2}) = (M_4h'_2p_2 - M'_4p_2 + M_4p'_2)(\frac{M_3}{p_2})$. It follows that $2M_3M_4h'_2 = M_3M'_4 - M'_3M_4$, which is impossible. The proof of Theorem 1.5 is completed. \Box

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