

Article

Wiman's Type Inequality in Multiple-Circular Domain

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Abstract: In the paper we prove for the first time an analogue of the Wiman inequality in the class of analytic functions $f \in \mathcal{A}_0^p(\mathbb{G})$ in an arbitrary complete Reinhardt domain $\mathbb{G} \subset \mathbb{C}^p$, $p \in \mathbb{N}$ represented by the power series of the form $f(z) = f(z_1, \dots, z_p) = \sum_{\|n\|=0}^{+\infty} a_n z^n$ with the domain of convergence \mathbb{G} . We have proven the following statement: If $f \in \mathcal{A}^p(\mathbb{G})$ and $h \in \mathcal{H}^p$, then for a given $\varepsilon = (\varepsilon_1, \dots, \varepsilon_p) \in \mathbb{R}_+^p$ and arbitrary $\delta > 0$ there exists a set $E \subset |\mathbb{G}|$ such that $\int_{E \cap \Delta_\varepsilon} \frac{h(r) dr_1 \dots dr_p}{r_1 \dots r_p} < +\infty$ and for all $r \in \Delta_\varepsilon \setminus E$ we have $M_f(r) \leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2}+\delta} h(r) \ln^{\frac{p}{2}+\delta} \{\mu_f(r) h(r)\} \prod_{j=1}^p \left(\ln \frac{er_j}{\varepsilon_j} \right)^{\frac{p-1}{2}+\delta}$. Note, that this assertion at $p = 1$, $\mathbb{G} = \mathbb{C}$, $h(r) \equiv \text{const}$ implies the classical Wiman–Valiron theorem for entire functions and at $p = 1$, the $\mathbb{G} = \mathbb{D} := \{z \in \mathbb{C} : |z| < 1\}$, $h(r) \equiv 1/(1-r)$ theorem about the Kővari-type inequality for analytic functions in the unit disc \mathbb{D} ; $p > 1$ implies some Wiman's type inequalities for analytic functions of several variables in $\mathbb{C}^n \times \mathbb{D}^k$, $n, k \in \mathbb{Z}_+$, $n+k \in \mathbb{N}$.

Keywords: maximum modulus; maximal term; double power series; Wiman's type inequality

MSC: 32A10; 32A17; 32A37; 30H99; 30A05



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1. Introduction: Notations and Preliminaries

Let \mathbb{C} , \mathbb{R} , \mathbb{Z} , \mathbb{N} be sets of complex numbers, real numbers, integers, and positive integers, respectively, and $\mathbb{Z}_+ = \mathbb{N} \cup \{0\}$. We denote by $\mathcal{A}_0^p(\mathbb{G})$, $p \in \mathbb{N}$, the class of an analytic functions f in a complete Reinhardt domain $\mathbb{G} \subset \mathbb{C}^p$, represented by the power series of the form

$$f(z) = f(z_1, \dots, z_p) = \sum_{\|n\|=0}^{+\infty} a_n z^n, \quad (1)$$

with the domain of convergence \mathbb{G} , where $z^n = z_1^{n_1} \dots z_p^{n_p}$, $z = (z_1, \dots, z_p) \in \mathbb{G}$, $n = (n_1, \dots, n_p) \in \mathbb{Z}_+^p$, $\|n\| = \sum_{j=1}^p n_j$; $\mathcal{E}^p := \mathcal{A}_0^p(\mathbb{C}^p)$ is the class of entire functions of several variables (i.e., analytic functions in \mathbb{C}^p); by $\mathcal{E}_R := \mathcal{A}_0^1(\mathbb{D}_R)$ ($0 < R \leq +\infty$) we denote the class of analytic functions of one complex variable in a disk $\mathbb{D}_R = \{z \in \mathbb{C} : |z| < R\}$. In particular, $\mathcal{E} := \mathcal{E}_{+\infty} = \mathcal{E}^1$ is the class of entire functions of one complex variable.

For a function $f \in \mathcal{A}_0^p(\mathbb{G})$ of form (1) with domain of convergence \mathbb{G} and $r = (r_1, \dots, r_p) \in |\mathbb{G}| := \{r = (r_1, \dots, r_p) : r_j = |z_j|, z = (z_1, \dots, z_p) \in \mathbb{G}\}$ we denote

$$\Delta_{r_0} = \{t \in |\mathbb{G}| : t_j \geq r_j^0, j \in \{1, \dots, p\}\}, \quad \mu_f(r) = \max\{|a_n| r_1^{n_1} \dots r_p^{n_p} : n \in \mathbb{Z}_+^p\},$$

$$M_f(r) = \max\{|f(z)| : |z_1| = r_1, \dots, |z_p| = r_p\}, \quad \mathfrak{M}_f(r) = \sum_{\|n\|=0}^{+\infty} |a_n| r^n.$$

On the one hand, it is well-known that every analytic function f in the complete Reinhardt domain \mathbb{G} with a center at $z = 0$ can be represented in \mathbb{G} by the series of form (1). On the other hand, the domain of convergence of each series of form (1) is the logarithmically-convex complete Reinhardt domain with the center $z = 0$.

We say that a domain $\mathbb{G} \subset \mathbb{C}^p$ is the complete Reinhardt domain if:

- (a) $z = (z_1, \dots, z_p) \in \mathbb{G} \implies (\forall R = (R_1, \dots, R_p) \in [0, 1]^p) : Rz = (R_1z_1, \dots, R_pz_p) \in \mathbb{G}$ (a complete domain);
- (b) $(z_1, \dots, z_p) \in \mathbb{G} \implies (\forall (\theta_1, \dots, \theta_p) \in \mathbb{R}^p) : (z_1e^{i\theta_1}, \dots, z_pe^{i\theta_p}) \in \mathbb{G}$ (a multiple-circular domain).

The Reinhardt domain \mathbb{G} is called logarithmically-convex if the image of the set $\mathbb{G}^* = \{z \in \mathbb{G} : z_1 \cdot \dots \cdot z_p \neq 0\}$ under the mapping $Ln : z \rightarrow Ln(z) = (\ln |z_1|, \dots, \ln |z_p|)$ is a convex set in the space \mathbb{R}^p . In one complex variable ($p = 1$), a logarithmically-convex Reinhardt domain is a disc. The following complete Reinhardt domains ($p \geq 2$) are considered most frequently:

$$C_p(R) := \{z \in \mathbb{C}^p : |z_1| < R_1, \dots, |z_p| < R_p\}, R = (R_1, \dots, R_p) \in (0, +\infty)^p, \text{ (polydisk),}$$

$$\mathbb{B}_p(r) := \{z \in \mathbb{C}^p : |z| := \sqrt{|z_1|^2 + \dots + |z_p|^2} < r\} \text{ (ball),}$$

$$\Pi_p(r) := \{z \in \mathbb{C}^p : |z_1| + \dots + |z_p| < r\}, r > 0.$$

Note, that $C_p(R) \subset \mathbb{G}$ for every $w = (w_1, \dots, w_p) \in \mathbb{G}$ and $R = (|w_1|, \dots, |w_p|)$. The domains $C_p(re_1)$, $e_1 = (1, \dots, 1) \in \mathbb{R}^p$, $\mathbb{B}_p(r)$, $\Pi_p(r)$ ($r > 0$) are the logarithmically-convex complete Reinhardt domains. However, for example, the complete Reinhardt domain

$G_{1,2} = \{z = (z_1, z_2) : |z_1| < 1, |z_2| < 2\} \cup \{z = (z_1, z_2) : |z_1| < 2, |z_2| < 1\}$ is not a logarithmically-convex domain.

2. Wiman’s Type Inequality for Analytic Functions of One Variable

In article [1] the following statement is proved.

Theorem 1 ([1]). *Let a nondecreasing function $h : [0, R) \rightarrow [10, \infty)$ such that $\int_{r_0}^R h(r) d \ln r = +\infty$ for some $r_0 \in (0, R)$. If $f \in \mathcal{E}_R$, $R \in (0, +\infty]$ is an analytic function represented by a power series of the form $f(z) = \sum_{n=0}^{+\infty} a_n z^n$, then $(\forall \delta > 0) (\exists E(\delta, f, h) = E \subset (0, R)) (\exists r_0 \in (0, R)) (\forall r \in (r_0, R) \setminus E)$*

$$M_f(r) \leq h(r)\mu_f(r)\{\ln h(r) \ln(h(r)\mu_f(r))\}^{1/2+\delta} \text{ and } \int_{E \cap (r_0, R)} \frac{h(r)}{r} dr < +\infty,$$

where $M_f(r) = \max\{|f(z)| : |z| = r\}$ is the maximum modulus and $\mu_f(r) = \max\{|a_n|r^n : n \geq 0\}$ is the maximal term of power series.

For nonconstant entire functions $f \in \mathcal{E}$ we can choose $h(r) = 10$ and $\delta = \varepsilon/2$ for an arbitrarily given $\varepsilon > 0$. Then, from Theorem 1 we obtain the assertion of the classical Wiman–Valiron theorem on Wiman’s inequality (for example see [2], [3] (p. 9), [4,5], [6] (p. 28), [7–10]), i.e., that for all $r \in (r_0, +\infty) \setminus E$, $\int_E d \ln r < +\infty$, we have

$$M_f(r) \leq 10\mu_f(r)\{\ln 10 \ln(10\mu_f(r))\}^{1/2+\delta} \leq \mu_f(r) \ln^{1/2+\varepsilon} \mu_f(r). \tag{2}$$

For analytic functions $f \in \mathcal{E}_1$ in the unit disk \mathbb{D}_1 we can choose $h(r) = \frac{r}{1-r}$. Then,

$$\begin{aligned} M_f(r) &\leq \frac{r\mu_f(r)}{1-r} \left\{ \ln \frac{r}{1-r} \ln \left(\frac{r\mu_f(r)}{1-r} \right) \right\}^{1/2+\delta} \leq \\ &\leq \frac{\mu_f(r)}{(1-r)^{1+\delta}} \ln^{1/2+\delta} \frac{\mu_f(r)}{1-r}, \text{ as } r \rightarrow 1-0, r \notin E, \int_E \frac{dr}{1-r} < +\infty, \end{aligned}$$

i.e., the theorem about the Kővari-type inequality for analytic functions in the unit disc $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$ ([11,12]).

Regarding the statement about the Wiman inequality (2), Prof. I.V. Ostrovskii in 1995 formulated the following problem: What is the best possible description of the value of an exceptional set E ? In article [7], the authors found, in a sense, the best possible description of the magnitude of the exceptional set E in inequality (2) for entire functions of one complex variable. In fact, we obtain, in a sense, the best possible description for each entire function f for $h(r) = \ln \mu_f(r)$.

The same issue was considered in a number of articles (for example, see [13–15]) in relation to many other relations obtained in the Wiman–Valiron theory.

Note, that for analytic functions $f \in \mathcal{E}_1$ such a problem is still open. Theorem 1 contains a new description of the exceptional set in the inequality (2) for analytic functions $f \in \mathcal{E}_1$. Perhaps the best possible description of an exceptional set is also obtained with $h(r) = \ln \mu_f(r)$.

3. Wiman’s Type Inequality for Analytic Functions of Several Variables

Some analogues of Wiman’s inequality for entire functions of several complex variables can be found in [16–22], and for analytic functions in the polydisc \mathbb{D}^p , $p \geq 2$, in [23,24].

In paper [25] some analogues of Wiman’s inequality are proven for the analytic $f(z)$ and random analytic $f(z, t)$ functions on $\mathbb{G} = \mathbb{D}^\ell \times \mathbb{C}^{p-\ell}$, $\ell \in \mathbb{N}$, $1 \leq \ell < p$, $I = \{1, \dots, \ell\}$, $J = \{\ell + 1, \dots, p\}$ of the form (1) and $f(z, t) = \sum_{\|n\|=0}^{+\infty} a_n Z_n(t) z^n$, respectively. Here, $Z = (Z_n)$ is a multiplicative system of complex random variables on the Steinhaus probability space, almost surely (a.s.) uniformly bounded by the number 1. In particular, the following statements are proven:

Theorem 2 ([25]). *Let $f \in \mathcal{A}^p(\mathbb{G})$, $\mathbb{G} = \mathbb{D}^\ell \times \mathbb{C}^{p-\ell}$, $\ell \in \mathbb{N}$, $1 \leq \ell < p$. For every $\delta > 0$ there exist the sets $E_1 = E_1(\delta, f)$, $E_2 = E_2(\delta, f) \subset [0, 1]^l \times (1, +\infty)^{p-l}$ of asymptotically finite logarithmic measure (i.e., $\int_{\Delta_\varepsilon \cap [0,1]^\ell \times \mathbb{R}^{p-\ell}} \frac{dr_1 \dots dr_\ell \cdot dr_{\ell+1} \dots dr_p}{(1-r_1) \dots (1-r_\ell) \cdot r_{\ell+1} \dots r_p} < +\infty$ for some $\varepsilon > 0$), such that the inequalities*

$$M_f(r) \leq \mu_f(r) \prod_{i \in I} \frac{1}{(1-r_i)^{1+\delta}} \ln^{p/2+\delta} \left(\mu_f(r) \prod_{i \in I} \frac{1}{1-r_i} \right) \left(\prod_{j \in J} \ln r_j \right)^{p+\delta}, \tag{3}$$

$$M_f(r, t) \leq \mu_f(r) \prod_{i \in I} \frac{1}{(1-r_i)^{1/2+\delta}} \ln^{p/4+\delta} \left(\mu_f(r) \prod_{i \in I} \frac{1}{1-r_i} \right) \left(\prod_{j \in J} \ln r_j \right)^{p/2+\delta}.$$

hold for all $r \in |G| \setminus E_1$ and for all $r \in |D| \setminus E_2$ a.s. in t , respectively.

The sharpness of the obtained inequalities is also proven.

The main purpose of this article is to prove analogues of Theorems 1 and 2 in the class of analytic functions $f \in \mathcal{A}_0^p(\mathbb{G})$ for the arbitrary complete Reinhardt domain \mathbb{G} .

4. Main Result

The aim of this paper is to prove some analogues of Wiman’s inequality for the analytic functions $f \in \mathcal{A}_0^p(\mathbb{G})$ represented by the series of form (1) with the arbitrary complete Reinhardt domain of convergence \mathbb{G} . By $\mathcal{A}^p(\mathbb{G})$ we denote a subclass of functions $f \in \mathcal{A}_0^p(\mathbb{G})$ such that $\frac{\partial}{\partial z_j} f(z_1, \dots, z_p) \neq 0$ in \mathbb{G} for any $j \in \{1, \dots, p\}$.

Let \mathcal{H}^p be the class of functions $h: |G| \rightarrow \mathbb{R}_+$ such that h is nondecreasing with respect to each variable and $h(r) > 10$ for all $r \in |G|$ and

$$\int_{\Delta_\varepsilon} \frac{h(r) dr_1 \dots dr_p}{r_1 \dots r_p} = +\infty$$

for every $\varepsilon \in \mathbb{R}_+^p$ such that $|G| \cap \Delta_\varepsilon$ is a nonempty domain in \mathbb{R}_+^p .

For $h \in \mathcal{H}^p$ we say that $E \subset |G|$ is the set of finite h -measure on $|G|$ if for some $\varepsilon \in \mathbb{R}_+^p$ such that $|G| \cap \Delta_\varepsilon$ is a nonempty domain in $|G| \subset \mathbb{R}_+^p$ one has

$$\nu_h(E \cap \Delta_\varepsilon) := \int_{E \cap \Delta_\varepsilon} \frac{h(r) dr_1 \cdots dr_p}{r_1 \cdots r_p} < +\infty.$$

We denote a set of such sets by \mathcal{S}_h .

Theorem 3. Let $f \in \mathcal{A}^p(\mathbb{G})$. Then, for every $\varepsilon \in \mathbb{R}_+^p, \delta > 0$ there exists a set $E \in \mathcal{S}_h$ such that for all $r \in \Delta_\varepsilon \setminus E$ the following inequality takes place:

$$M_f(r) \leq \mu_f(r)(h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2}+\delta} h(r) \ln^{\frac{p}{2}+\delta} \{\mu_f(r)h(r)\} \prod_{j=1}^p \left(\prod_{k=1, k \neq j}^p \ln \frac{er_k}{\varepsilon_k} \right)^{\frac{1}{2}+\delta}. \quad (4)$$

Remark 1. Choosing $p = 1$ and $\mathbb{G} = \mathbb{D}_R$ in Theorem 3 leads to the result in Theorem 1.

5. Auxiliary Lemmas

The proof of the main result uses the probabilistic reasoning from [17,18] (see also [20]), which has already become traditional in this topic, and differs from the proofs of similar statements in [25].

Our proof actually uses a number of lemmas (Lemmas 1–4) from article [18]. But their proofs in article [18] are not written with sufficient completeness, and also contain inaccuracies in reasoning. Therefore, we present them here along with the complete proofs.

In order to prove a Wiman’s type inequality for analytic functions in \mathbb{G} we need the following auxiliary results.

Let $D_f(r) = (D_{ij})$ be a $p \times p$ matrix such that

$$D_{ij} = r_i \frac{\partial}{\partial r_i} \left(r_j \frac{\partial}{\partial r_j} \ln M_f(r) \right) = \partial_i \partial_j \ln M_f(r), \quad \partial_i = r_i \frac{\partial}{\partial r_i}, \quad i, j \in \{1, \dots, p\}.$$

Let I be an identity matrix of order p .

For the set $E \subset \mathbb{R}^p$ by $\#(E \cap \mathbb{Z}_+^p)$ we denote the quantity of the elements of set $E \cap \mathbb{Z}_+^p$.

Lemma 1. Let B be parallelepiped in \mathbb{R}^p with edges of the lengths l_1, l_2, \dots, l_p so that there exists an isometry $H: \mathbb{R}^p \rightarrow \mathbb{R}^p$ such that

$$H: B \rightarrow \{x \in \mathbb{R}^p : |x_j| \leq l_j/2, j \in \{1, 2, \dots, p\}\}.$$

Then,

$$\#(B \cap \mathbb{Z}^p) \leq \lambda_p \prod_{j=1}^p (l_j + 1),$$

where λ_p is the inverse value to the volume of a sphere with the radius $\frac{1}{2}$ in \mathbb{R}^p , i.e., $\lambda_p = \frac{2^n \cdot \Gamma(\frac{n+2}{2})}{\pi^{n/2}}$.

Proof. Denote

$$B' = \left\{ x \in \mathbb{R}^p : |x_j| \leq \frac{l_j}{2}, j \in \{1, \dots, p\} \right\},$$

$$B^* = \left\{ x \in \mathbb{R}^p : |x_j| \leq \frac{l_j + 1}{2}, j \in \{1, \dots, p\} \right\} \supset B.$$

Let $S(n)$ be an open sphere with a center at $n \in \mathbb{Z}_+^p$ with radius $\frac{1}{2}$. Note that

$$\bigcup_{n \in \mathbb{Z}_+^p \cap B} S(n) \subseteq B^*.$$

By the monotony of the Lebesgue measure μ in \mathbb{R}^p we obtain

$$\mu\left(\bigcup_{n \in \mathbb{Z}_+^p \cap B} S(n)\right) \leq \mu(B^*).$$

Finally, by the additivity of this measure, we obtain

$$\mu(S(1/2)) \cdot \#\{B \cap \mathbb{Z}_+^p\} \leq \prod_{j=1}^p (l_j + 1), \quad \#\{B \cap \mathbb{Z}_+^p\} \leq \frac{1}{\mu(S(1/2))} \prod_{j=1}^p (l_j + 1).$$

□

By A^+ we denote the Moore–Penrose inverse matrix of A ([18,26]), i.e.,

$$A^+ = \lim_{\delta \rightarrow 0} A^T (AA^T + \delta I)^{-1}.$$

Lemma 2. Let $\alpha \in \mathbb{R}^p, C > 0, A$ be a $p \times p$ nonnegative matrix $0 < m = \text{rank } A \leq p$ and

$$E = \{x \in \mathbb{R}^m : (x - \alpha)A^+(x - \alpha)^T \leq C\}.$$

There exists a constant $\delta = \delta(C, p) > 0$ that does not depend on A and α such that

$$\#\{E \cap \mathbb{Z}_+^m\} \leq \delta(\det(A + I))^{1/2}.$$

Proof. Let $0 < \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_m$ be positive eigenvalues of the matrix A . Then, $\frac{1}{\lambda_1}, \frac{1}{\lambda_2}, \dots, \frac{1}{\lambda_m}$ are eigenvalues of the matrix A^+ . Thus, there exists an isometry $H: \mathbb{R}^m \rightarrow \mathbb{R}^m$, such that

$$H: E \rightarrow \left\{x \in \mathbb{R}^m : \sum_{j=1}^m \frac{x_j^2}{\lambda_j} \leq C\right\}, \quad E \subset H^{-1}\{x \in \mathbb{R}^m : x \leq \sqrt{C\lambda_j}, j \in \{1, 2, \dots, m\}\}.$$

By Lemma 1 there exists a constant $\delta' > 0$ such that

$$\#\{E \cap \mathbb{Z}_+^m\} \leq \delta' \prod_{j=1}^m (2(C\lambda_j)^{1/2} + 1) = \delta' \prod_{j=1}^m (2(C\lambda_j)^{1/2} + 1).$$

It remains to remark that

$$\prod_{j=1}^p (\lambda_j + 1) = \det(A + I), \quad \#\{E \cap \mathbb{Z}_+^p\} \leq \delta' (\sqrt{2C})^p \left(\prod_{j=1}^p (\lambda_j + 1)\right)^{1/2} \leq \delta'' (\det(A + I))^{1/2}.$$

□

Lemma 3. Let $\xi = (\xi_1, \xi_2, \dots, \xi_p)^T$ be a random vector, $\alpha = M\xi = (M\xi_1, M\xi_2, \dots, M\xi_p)^T$, A covariance matrix of ξ , $\delta > 0, 0 < m = \text{rank } A \leq p$. Then,

$$P\{\omega : (\xi(\omega) - \alpha)A^+(\xi(\omega) - \alpha)^T \leq \delta\} \geq 1 - \frac{m}{\delta}.$$

Proof. Let us consider the random variable

$$Z(\omega) = (\xi(\omega) - \alpha)^T A^+ (\xi(\omega) - \alpha).$$

As A is non-negative, then $\forall \omega \in \Omega: Z(\omega) \geq 0$. Moreover, as A is also symmetric, there exists an orthogonal matrix G such that $GG^T = G^T G = I$ and $G^T A G = Q$. Here, I is the identity matrix of order p and $Q = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_m, 0, \dots, 0)$ is the diagonal matrix with the ordered eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_m > 0, 0 < m = \text{rank } A \leq p$. Then (see, for example [26,27]),

$$\begin{aligned} G^T A G &= Q, \quad GG^T A G G^T = G Q G^T \implies A = G Q G^T, \\ A^+ &= (G Q G^T)^+ = (G^T)^+ Q^+ G^+ = (G^T)^{-1} Q^+ G^{-1} = G Q^+ G^T, \end{aligned}$$

i.e., $A = G Q G^T, A^+ = G Q^+ G^T$. Therefore,

$$\begin{aligned} Z &= (\xi - \alpha)^T A^+ (\xi - \alpha) = (\xi - \alpha)^T G Q^+ G^T (\xi - \alpha) = \\ &= (\xi - \alpha)^T G Q^{-1/2} Q^{-1/2} G^T (\xi - \alpha) = (Q^{-1/2} G^T (\xi - \alpha))^T (Q^{-1/2} G^T (\xi - \alpha)) = Y^T Y, \end{aligned}$$

where $Y = Q^{-1/2} G^T (\xi - \alpha), Q^{-1/2} = \text{diag}(\lambda_1^{-1/2}, \lambda_2^{-1/2}, \dots, \lambda_m^{-1/2}, 0, \dots, 0)$. The expected value and covariance of the random vector Y satisfy the equations

$$\begin{aligned} M Y &= M(Q^{-1/2} G^T (\xi - \alpha)) = Q^{-1/2} G^T M(\xi - \alpha) = 0, \\ \text{cov } Y &= \text{cov}(Q^{-1/2} G^T (\xi - \alpha)) = \text{cov}(Q^{-1/2} G^T \xi) = Q^{-1/2} G^T \text{cov}(\xi) (Q^{-1/2} G^T)^T = \\ &= Q^{-1/2} G^T A G Q^{-1/2} = Q^{-1/2} Q Q^{-1/2} = \text{diag}(\underbrace{1, \dots, 1}_m, \underbrace{0, \dots, 0}_{p-m}). \end{aligned}$$

Therefore,

$$M Z = M(Y^T Y) = M\left(\sum_{j=1}^p Y_j^2\right) = \sum_{j=1}^p M(Y_j^2) = \sum_{j=1}^p D(Y_j) = m.$$

Finally, using Markov’s inequality we obtain

$$\begin{aligned} P\{\omega: Z(\omega) \geq \delta\} &= P\{\omega: (\xi(\omega) - \alpha)^T A^+ (\xi(\omega) - \alpha) \geq \delta\} \leq \frac{M Z}{\delta} = \frac{m}{\delta}. \\ P\{\omega: (\xi(\omega) - \alpha)^T A^+ (\xi(\omega) - \alpha) \leq \delta\} &\geq 1 - \frac{m}{\delta}. \end{aligned}$$

□

Lemma 4 (Theorem 3.1, [18]). *Let $f \in \mathcal{A}^p$. There exists a constant $C_0(p)$ such that*

$$\mathfrak{M}_f(r) \leq C_0(p) \mu_f(r) (\det(D_f(r) + I))^{1/2},$$

where I is the identity $p \times p$ matrix.

Proof. Let us consider random vector $X(\omega) = (X_1(\omega), X_2(\omega), \dots, X_p(\omega))$ such that

$$P\{\omega: X_j(\omega) = n_j, j \in \{1, \dots, p\}\} = \frac{1}{\mathfrak{M}_f(r)} |a_{n_1 \dots n_p}| r_1^{n_1} \dots r_p^{n_p}, k \in \mathbb{Z}_+.$$

Then for $j \in \{1, 2, \dots, p\}$ we obtain

$$M X_j = \frac{1}{\mathfrak{M}_f(r)} \sum_{\|n\|=0}^{+\infty} n_j |a_n| r^n = r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r).$$

$D_f(r)$ is covariance matrix of random vector $X(\omega)$.
 One can choose $\delta = 2p$ in Lemma 3. We then obtain

$$\begin{aligned} & \frac{1}{2} \leq 1 - \frac{m}{2p} \leq P\{\omega: (x - \alpha)D_f^+(x - \alpha)^T \leq 2p\} \leq \\ & \leq \frac{\mu_f(r)}{\mathfrak{M}_f(r)} \cdot \#\{x \in \mathbb{R}_+^p: (x - \alpha)D_f^+(x - \alpha)^T \leq 2p\} \leq 2p \frac{\mu_f(r)}{\mathfrak{M}_f(r)} (\det(D_f(r) + I))^{1/2}, \\ & \mathfrak{M}_f(r) \leq 4p\mu_f(r)(\det(D_f(r) + I))^{1/2}. \end{aligned}$$

□

Lemma 5. Let $f \in \mathcal{A}^p$. Then for $\varepsilon \in \mathbb{R}_+^p, \delta > 0$ there exists a set $E \in \mathcal{S}_h$ such that for all $r \in \Delta_\varepsilon \setminus E$ the inequalities

$$\begin{aligned} & \det(D_f(r) + I) \leq \\ & \leq h(r) \prod_{j=1}^p \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln\left(\frac{er_j}{\varepsilon_j}\right) \right) \prod_{j=1}^p \ln^{1+\delta} \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln\left(\frac{er_j}{\varepsilon_j}\right) \right), \end{aligned} \tag{5}$$

$$r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) \leq h(r) \ln^{1+\delta} \mathfrak{M}_f(r) \prod_{k=1, k \neq j}^p \ln^{1+\delta} \left(\frac{er_k}{\varepsilon_k} \right), \quad j \in \{1, \dots, p\} \tag{6}$$

hold.

Proof. Let $E_0 \subset |G|$ be a set for which inequality (5) does not hold. Now we prove that $E_0 \in \mathcal{S}_h$. Since $r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) > 0$, there for any $r \in \Delta_\varepsilon$ we have

$$r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln\left(\frac{er_j}{\varepsilon_j}\right) > 1, \quad j \in \{1, \dots, p\}.$$

Then,

$$\begin{aligned} & \nu_h(E_0 \cap \Delta_\varepsilon) = \int \dots \int_{E_0 \cap \Delta_\varepsilon} \frac{h(r) dr_1 \dots dr_p}{r_1 \dots r_p} \leq \\ & \leq \int \dots \int_{E_0 \cap \Delta_\varepsilon} \frac{\det(D_f(r) + I) dr_1 \dots dr_p}{\prod_{j=1}^p r_j \prod_{j=1}^p \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln r_j \right) \prod_{j=1}^p \ln^{1+\delta} \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln r_j \right)}. \end{aligned}$$

Let $U: |G| \rightarrow \mathbb{R}_+^p$ be a mapping such that $U = (u_1(r), u_2(r), \dots, u_p(r))$ and $u_j(r) = r_j \frac{\partial}{\partial r_j} \ln M_f(r) + \ln\left(\frac{er_j}{\varepsilon_j}\right), j \in \{1, \dots, p\}, r = (r_1, r_2, \dots, r_p)$. Then for $i, j \in \{1, 2, \dots, p\}$ we obtain

$$\begin{aligned} \frac{\partial u_i}{\partial r_i} &= \frac{\partial}{\partial r_i} \left(r_i \frac{\partial}{\partial r_i} \ln \mathfrak{M}_f(r) + \ln\left(\frac{er_i}{\varepsilon_i}\right) \right) = \frac{1}{r_i} \partial_i \partial_i \ln \mathfrak{M}_f(r) + \frac{1}{r_i} \\ \frac{\partial u_i}{\partial r_j} &= \frac{\partial}{\partial r_j} \left(r_i \frac{\partial}{\partial r_i} \ln \mathfrak{M}_f(r) + \ln\left(\frac{er_j}{\varepsilon_j}\right) \right) = \frac{1}{r_j} \partial_i \partial_j \ln \mathfrak{M}_f(r), \quad i \neq j. \end{aligned}$$

Hence, the Jacobian

$$J_1 := \frac{D(u_1, u_2, \dots, u_p)}{D(r_1, r_2, \dots, r_p)} = \begin{vmatrix} \frac{\partial u_1}{\partial r_1} & \dots & \frac{\partial u_1}{\partial r_p} \\ \dots & \ddots & \dots \\ \frac{\partial u_p}{\partial r_1} & \dots & \frac{\partial u_p}{\partial r_p} \end{vmatrix} = \prod_{j=1}^p \frac{1}{r_j} \cdot \det(D_f(r) + I).$$

Therefore,

$$\begin{aligned} \nu_h(E_0 \cap \Delta_\epsilon) &\leq \int \cdots \int_{U(E_0 \cap \Delta_\epsilon)} \frac{du_1 du_2 \cdots du_p}{u_1 \ln^{1+\delta} u_1 \cdots u_p \ln^{1+\delta} u_p} \leq \\ &\leq \int_1^{+\infty} \cdots \int_1^{+\infty} \frac{du_1 du_2 \cdots du_p}{u_1 \ln^{1+\delta} u_1 \cdots u_p \ln^{1+\delta} u_p} < +\infty. \end{aligned}$$

Let $E_1 \subset |G|$ be a set for which inequality (6) does not hold for $j = 1$. Now we prove that $E_1 \cap \Delta_\epsilon \in \mathcal{S}_h$.

Then,

$$\nu_h(E_1 \cap \Delta_\epsilon) = \int \cdots \int_{E_1 \cap \Delta_\epsilon} \frac{h(r) dr_1 \cdots dr_p}{r_1 \cdots r_p} \leq \int \cdots \int_{E_1 \cap \Delta_\epsilon} \frac{r_1 \frac{\partial}{\partial r_1} \ln \mathfrak{M}_f(r) dr_1 \cdots dr_p}{\left(\prod_{j=1}^p r_j\right) \ln^{1+\delta} \mathfrak{M}_f(r) \prod_{j=2}^p \left(\ln^{1+\delta} \left(\frac{r_j}{\epsilon_j}\right)\right)}.$$

Let $V: |G| \rightarrow \mathbb{R}_+^p$ be a mapping such that $V = (v_1(r), v_2(r), \dots, v_p(r))$ and $v_1(r) = \ln \mathfrak{M}_f(r)$, $v_j = \ln\left(\frac{r_j}{\epsilon_j}\right)$ $j \in \{2, \dots, p\}$, $r = (r_1, r_2, \dots, r_p)$. Therefore, the Jacobian

$$\begin{aligned} J_2 &:= \frac{D(v_1, v_2, \dots, v_p)}{D(r_1, r_2, \dots, r_p)} = \\ &= \begin{vmatrix} \frac{\partial}{\partial r_1} \ln \mathfrak{M}_f(r) & \frac{\partial}{\partial r_2} \ln \mathfrak{M}_f(r) & \cdots & \frac{\partial}{\partial r_p} \ln \mathfrak{M}_f(r) \\ 0 & \frac{1}{r_2} & \cdots & 0 \\ \cdots & \cdots & \ddots & \cdots \\ 0 & 0 & \cdots & \frac{1}{r_p} \end{vmatrix} = \prod_{j=1}^p \frac{1}{r_j} \cdot r_1 \frac{\partial}{\partial r_1} \ln \mathfrak{M}_f(r). \end{aligned}$$

Therefore,

$$\nu_h(E_1 \cap \Delta_\epsilon) \leq \int \cdots \int_{U(E_0 \cap \Delta_\epsilon)} \frac{du_1 du_2 \cdots du_p}{(u_1 u_2 \cdots u_p)^{1+\delta}} \leq \int_1^{+\infty} \cdots \int_1^{+\infty} \frac{du_1 du_2 \cdots du_p}{(u_1 u_2 \cdots u_p)^{1+\delta}} < +\infty.$$

Let $E_j \subset |G|$ be a set for which inequality (6) does not hold for $j \in \{2, \dots, p\}$. Similarly, $E_j \cap \Delta_\epsilon \in \mathcal{S}_h$ for $j \in \{2, \dots, p\}$. It remains to remark that the set $E = \bigcup_{j=0}^p E_j$ is also a set of finite h -measure in $|G|$. \square

6. Proof of the Main Theorem

Proof of Theorem 2. Let E be the exceptional set from Lemma 2. Then, using Lemma 1 we obtain for all $r \in \Delta_\epsilon \setminus E$

$$\begin{aligned}
 M_f(r) &\leq \mathfrak{M}_f(r) \leq C_0 \mu_f(r) (\det(D_f(r) + I))^{1/2} \leq C_0 \mu_f(r) \sqrt{h(r)} \times \\
 &\times \prod_{j=1}^p \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln \left(\frac{er_j}{\varepsilon_j} \right) \right)^{1/2} \prod_{j=1}^p \ln^{(1+\delta)/2} \left(r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) + \ln \left(\frac{er_j}{\varepsilon_j} \right) \right) \leq \\
 &\leq C_0 \mu_f(r) \sqrt{h(r)} \prod_{j=1}^p \left(h(r) \ln^{1+\delta} \mathfrak{M}_f(r) \prod_{k=1, k \neq j}^p \ln^{1+\delta} \left(\frac{er_k}{\varepsilon_k} \right) + \ln \left(\frac{er_j}{\varepsilon_j} \right) \right)^{1/2} \times \\
 &\times \prod_{j=1}^p \ln^{(1+\delta)/2} \left(h(r) \ln^{1+\delta} \mathfrak{M}_f(r) \prod_{k=1, k \neq j}^p \ln^{1+\delta} \left(\frac{er_k}{\varepsilon_k} \right) + \ln \left(\frac{er_j}{\varepsilon_j} \right) \right) \leq \\
 &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + p\delta} h(r) \ln^{\frac{p}{2}} \mathfrak{M}_f(r) \ln^{\frac{p}{2} + p\delta} \ln \mathfrak{M}_f(r) \prod_{j=1}^p \left(\prod_{k=1, k \neq j}^p \ln \frac{er_k}{\varepsilon_k} \right)^{1/2 + \delta} \leq \\
 &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + p\delta} h(r) \ln^{\frac{p}{2}} \mathfrak{M}_f(r) \ln^{\frac{p}{2} + p\delta} \ln \mathfrak{M}_f(r) \prod_{j=1}^p \left(\ln \frac{er_j}{\varepsilon_j} \right)^{\frac{p-1}{2}(1+4\delta)}, \\
 &\ln \mathfrak{M}_f(r) \leq \\
 &\leq \ln \mu_f(r) + \left(\frac{p+1}{2} + \delta \right) \ln h(r) + \left(\frac{p}{2} + \delta \right) \ln \ln \mathfrak{M}_f(r) + \left(\frac{p-1}{2} (1+4\delta) \right) \sum_{j=1}^p \ln^+ \ln \frac{er_j}{\varepsilon_j}.
 \end{aligned}$$

Note that we can chose set E such that $\forall r \in (\Delta_\varepsilon \cap |G|) \setminus E$

$$\mathfrak{M}_f(r) > C_p^*, \mu_f(r) > 1,$$

where C_p^* is some constant such that $C_p^* \geq \ln^{2p} C_p^*$. Then,

$$\begin{aligned}
 \mathfrak{M}_f(r) &\geq \ln^{2p} \mathfrak{M}_f(r), \ln \mathfrak{M}_f(r) \geq 2p \ln \ln \mathfrak{M}_f(r), \\
 \frac{1}{2} \ln \mathfrak{M}_f(r) &\leq \ln \mathfrak{M}_f(r) - \left(\frac{p}{2} + \delta \right) \ln \ln \mathfrak{M}_f(r) \leq \\
 \leq \ln \mu_f(r) &+ \left(\frac{p+1}{2} + \delta \right) \ln h(r) + \left(\frac{p-1}{2} (1+4\delta) \right) \sum_{j=1}^p \ln^+ \ln \frac{er_j}{\varepsilon_j}, \\
 \ln \mathfrak{M}_f(r) &\leq (1+p+2\delta) \ln \left\{ \mu_f(r) h(r) \prod_{j=1}^p \ln \frac{er_j}{\varepsilon_j} \right\}. \\
 M_f(r) &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + \delta} h(r) \ln^{\frac{p}{2}} \left\{ \mu_f(r) h(r) \prod_{j=1}^p \ln \frac{er_j}{\varepsilon_j} \right\} \times \\
 &\times \ln^{1/2 + \delta} \ln \left\{ \mu_f(r) h(r) \prod_{j=1}^p \ln \frac{er_j}{\varepsilon_j} \right\} \prod_{j=1}^p \left(\ln \frac{er_j}{\varepsilon_j} \right)^{\frac{p-1}{2}(1+5\delta)} \leq \\
 &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + \delta} h(r) \ln^{\frac{p}{2} + \delta_1} \left\{ \mu_f(r) h(r) \prod_{j=1}^p \left(\ln \frac{er_j}{\varepsilon_j} \right) \right\}^{\frac{p-1}{2} + \delta_1}, \delta_1 = 5p\delta.
 \end{aligned}$$

□

7. Corollaries Hypotheses.

Let us consider the case when domain G is bounded. Then there exists $R > 0$ such that $G \subset C_p(R) := \{z \in \mathbb{C}^p : |z_i| < R, i \in \{1, \dots, p\}\}$. Therefore we have for all $r \in \Delta_\varepsilon \setminus E$

$$\prod_{j=1}^p \left(\prod_{k=1, k \neq j}^p \ln \frac{er_k}{\varepsilon_k} \right)^{\frac{1}{2} + \delta} \leq \prod_{k=1}^p \left(\ln \frac{eR}{\varepsilon_k} \right)^{\frac{p}{2} + p\delta}.$$

Denote

$$K := \left\{ z \in G : \ln^\delta h(r) \leq \prod_{k=1}^p \left(\ln \frac{eR}{\varepsilon_k} \right)^{\frac{p}{2} + p\delta} \right\}.$$

In addition, $\nu_h(E \cap \Delta_\varepsilon)$ is finite when

$$\nu_h^*(E \cap \Delta_\varepsilon) = \int_{E \cap \Delta_\varepsilon} h(r) dr_1 \cdots dr_p < +\infty.$$

Note that

$$\begin{aligned} \nu_h^*(K \cap \Delta_\varepsilon) &= \int_{K \cap \Delta_\varepsilon} h(r) dr_1 \cdots dr_p \leq \exp \left\{ \prod_{k=1}^p \left(\ln \frac{eR}{\varepsilon_k} \right)^{\frac{p}{2\delta} + p} \right\} \int_{K \cap \Delta_\varepsilon} dr_1 \cdots dr_p \leq \\ &\leq \exp \left\{ \prod_{k=1}^p \left(\ln \frac{eR}{\varepsilon_k} \right)^{\frac{p}{2\delta} + p} \right\} \int_G dr_1 \cdots dr_p < +\infty. \end{aligned}$$

Finally, for all $r \in \Delta_\varepsilon \setminus (E \cup K)$ we obtain

$$\begin{aligned} M_f(r) &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + \delta} h(r) \ln^{\frac{p}{2} + \delta} \{ \mu_f(r) h(r) \} \prod_{j=1}^p \left(\prod_{k=1, k \neq j}^p \ln \frac{er_k}{\varepsilon_k} \right)^{\frac{1}{2} + \delta} \leq \\ &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + \delta} h(r) \ln^{\frac{p}{2} + \delta} \{ \mu_f(r) h(r) \} \prod_{k=1}^p \left(\ln \frac{eR}{\varepsilon_k} \right)^{\frac{p}{2} + p\delta} \leq \\ &\leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + 2\delta} h(r) \ln^{\frac{p}{2} + \delta} \{ \mu_f(r) h(r) \}. \end{aligned}$$

Thus, we prove such a statement.

Theorem 4. Let $f \in \mathcal{A}^p(\mathbb{G})$, G is bounded. Then for every $\varepsilon \in \mathbb{R}_+^p$, $\delta > 0$ there exists a set $E \in \mathcal{S}_h$ such that for all $r \in \Delta_\varepsilon \setminus E$ we have

$$M_f(r) \leq \mu_f(r) (h(r))^{\frac{p+1}{2}} \ln^{\frac{p}{2} + \delta} h(r) \ln^{\frac{p}{2} + \delta} \{ \mu_f(r) h(r) \}. \tag{7}$$

In the case when

$$G = \mathbb{B}_p(1) := \{ z \in \mathbb{C}^p : |z| := \sqrt{|z_1|^2 + \dots + |z_p|^2} < 1 \}$$

one can choose $h(r) = (1 - |r|)^{-p}$, $|r| = (r_1^2 + \dots + r_p^2)^{1/2}$.

Theorem 5. Let $f \in \mathcal{A}^p(\mathbb{B}_p(1))$, $h(r) = (1 - |r|)^{-p}$. Then, for every $\varepsilon \in \mathbb{R}_+^p$, $\delta > 0$ there exists a set $E \in \mathcal{S}_h$ such that for all $r \in \Delta_\varepsilon \setminus E$ we have

$$M_f(r) \leq \frac{\mu_f(r)}{(1 - |r|)^{\frac{1}{2}(p^2 + p) + \delta}} \ln^{\frac{p}{2} + \delta} \frac{\mu_f(r)}{1 - |r|}.$$

If we additionally suppose that

$$h(r) = \prod_{j=1}^p h_j(r_j) \tag{8}$$

then (see [23]) inequality (6) from Lemma 5 can be replaced by

$$r_j \frac{\partial}{\partial r_j} \ln \mathfrak{M}_f(r) \leq h^\delta(r) h_j^{1-\delta}(r_j) \ln^{1+\delta} \mathfrak{M}_f(r) \prod_{k=1, k \neq j}^p \ln^{1+\delta} \left(\frac{er_k}{\varepsilon_k} \right), \quad j \in \{1, \dots, p\}.$$

We therefore have the following statement:

Theorem 6. Let $f \in \mathcal{A}^p(\mathbb{G})$, $h \in \mathcal{H}^p$ satisfies condition (8). Then for every $\varepsilon \in \mathbb{R}_+^p$, $\delta > 0$ there exists a set $E \in \mathcal{S}_h$ such that for all $r \in \Delta_\varepsilon \setminus E$ we have

$$M_f(r) \leq \mu_f(r) (h(r))^{1+\delta} \ln^{\frac{p}{2}+\delta} \{ \mu_f(r) h(r) \} \prod_{j=1}^p \left(\prod_{k=1, k \neq j}^p \ln \frac{er_k}{\varepsilon_k} \right)^{\frac{1}{2}+\delta}.$$

Inequality (3) follows from this statement if we choose $h(r) = \prod_{i \in I} \frac{1}{(1-r_i)}$.

8. Discussion

In view of the obtained results we can formulate the following conjectures:

Conjecture 1. The descriptions of exceptional sets in the Theorems 1–3 are in a sense the best possible.

Conjecture 2. For a given $h \in \mathcal{H}$, the inequality (4) is sharp in the general case.

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