Diagonalisation of random real symmetric matrices

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Introduction

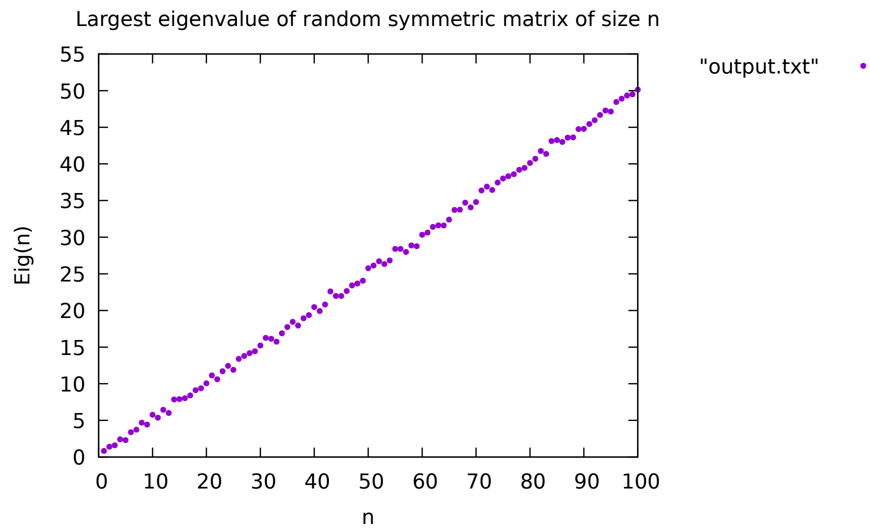

Figure 1: The largest eigenvalue as a function of matrix size n for random symmetric real matrices. The entrances are chosen uniformly at random in the interval $[0, 1]$.

Bibliography