Random Polynomials: A function of the form

$$P_n(x) = \sum_{j=0}^{n} a_j x^j,$$

with the a_j being real valued random variables is called a random polynomial.

In the case of real Gaussian coefficients, one of the essential works is due to Kac [1943], where he introduces an explicit integral formula to determine the expected number of the real zeros of P_n. He showed that if $a_j \sim \mathcal{N}(0,1)$ (all the coefficients are i.i.d. random variables with standard normal distribution), then for large enough $n \in \mathbb{N}$,

$$\mathbb{E}[N_n(\mathbb{R})] \sim \frac{2}{\pi} \ln(n).$$

Note that $N_n(\mathbb{R})$ denotes the number of **REAL** zeros of P_n.

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