Convolution is a mathematical operation on two functions f and g, producing a third function that is typically viewed as a modified version of one of the original functions. For example, a Breit–Wigner distribution is used to discribe the lineshape produced by a resonance:

Given the later part of the function (a Guassian smearing term) drops rapidly when x is away from zero, one can replace the integration upper and lower bounds with some finite numbers, such as **+3σ** and **-3σ**, respectively. Please implement this convoluted function F(E; M, Γ, σ) accordingly with the scipy numerical integration tool.