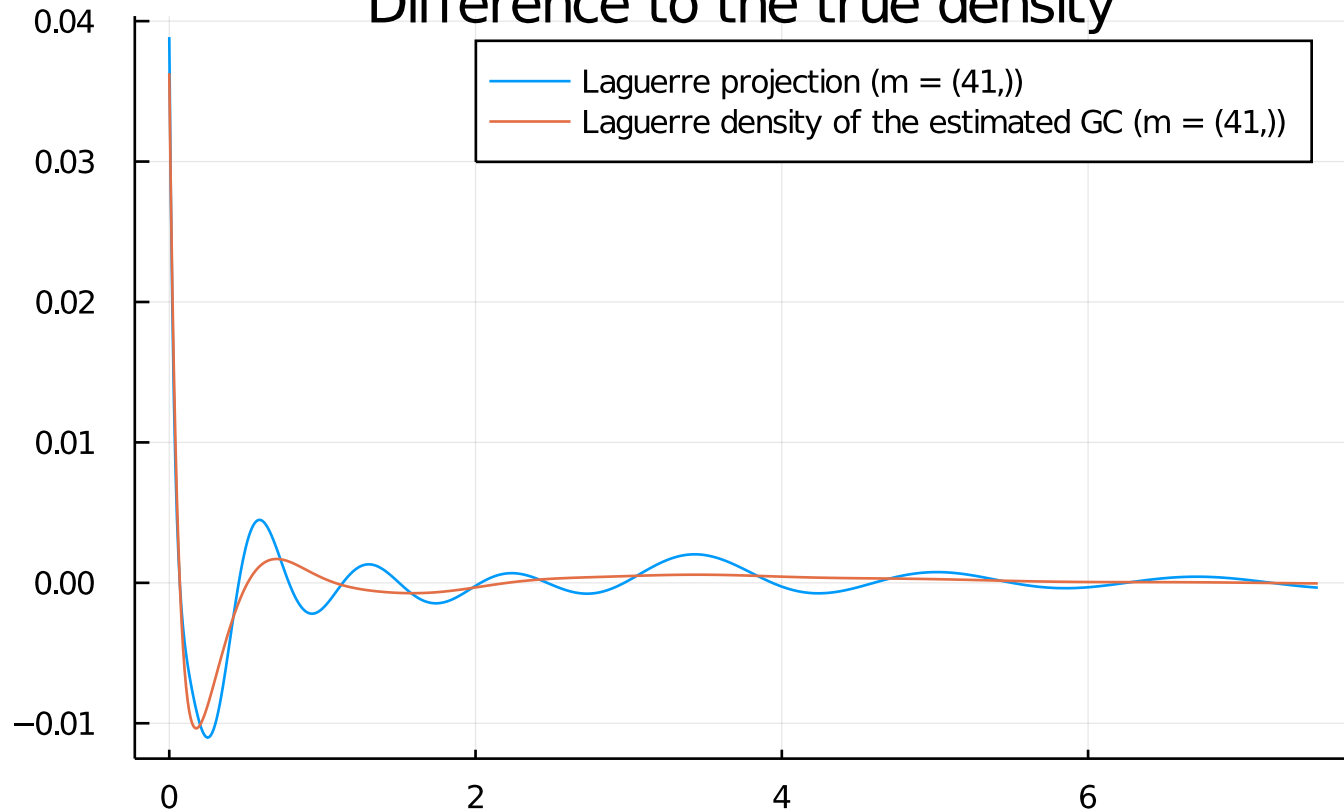Convolution of 20 gammas fitted on 100000 samples of a Pareto(2.5,1) (m = 41)

Difference to the true density

Laguerre projection (m = (41,))
Laguerre density of the estimated GC (m = (41,))

QQplot: Estimated GC vs original samples