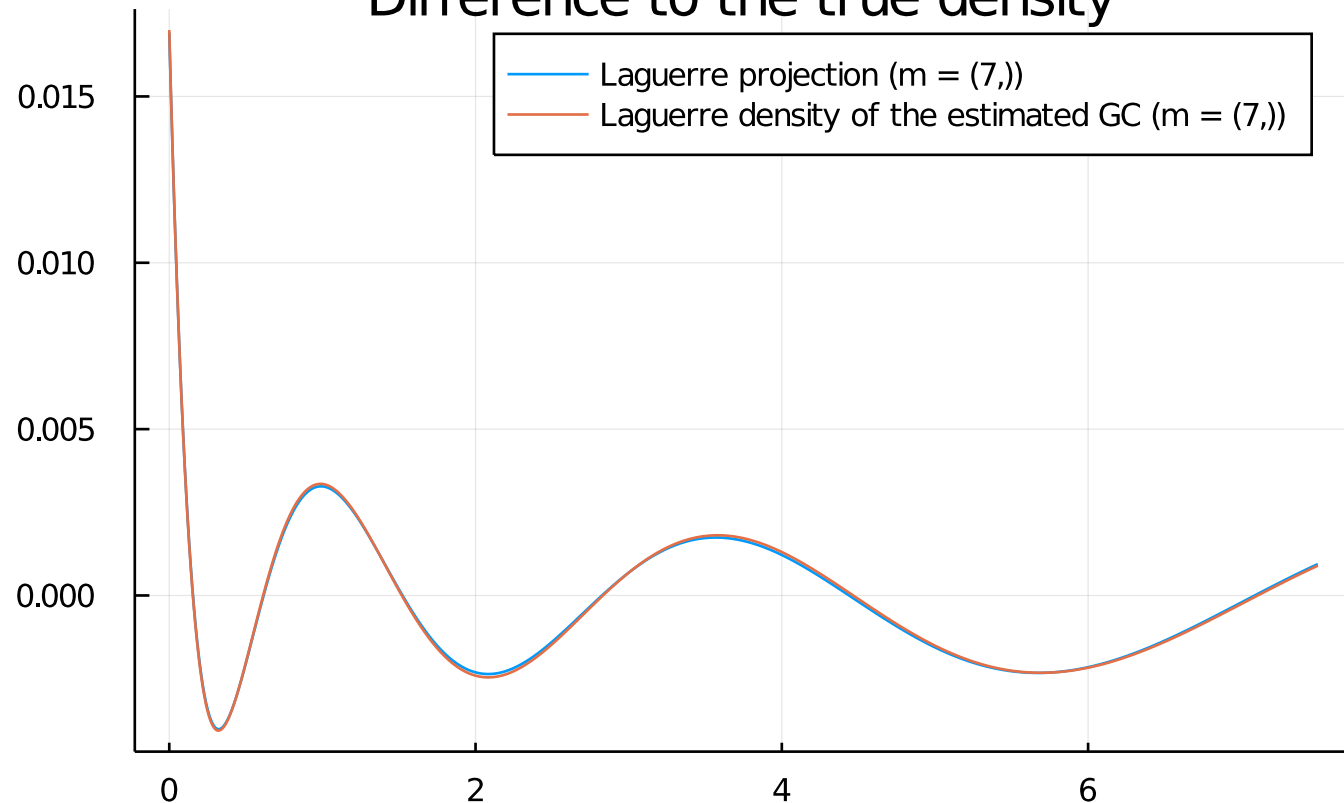Convolution of 3 gammas fitted on 100000 samples of a Pareto(0.25,1) (m = 7)

Difference to the true density

Laguerre projection (m = (7,))
Laguerre density of the estimated GC (m = (7,))

QQplot: Estimated GC vs original samples