Convolution of 20 gammas fitted on 100000 samples of a Pareto(1.5,1) (m = 41) QQplot: Estimated GC vs original samples Difference to the true density 15 Laguerre projection (m = (41,)) Laguerre density of the estimated GC (m = (41,)) 0.04 10 0.03 0.02 0.01 0.00 -10-0.01-10