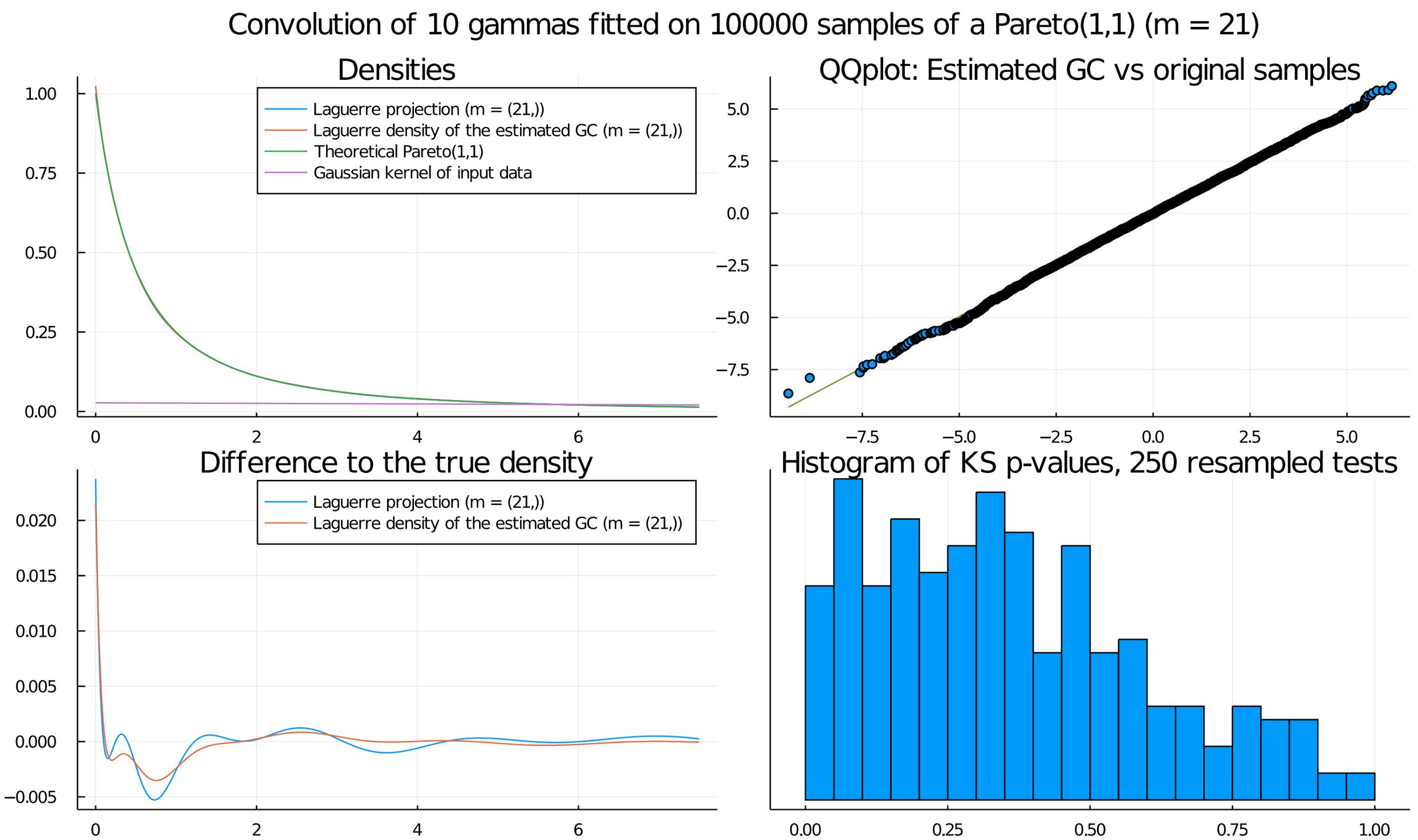
Convolution of 10 gammas fitted on 100000 samples of a Pareto(1,1) (m = 21)
Densities
Laguerre projection (m = (21,))
Laguerre density of the estimated GC (m = (21,))
Theoretical Pareto(1,1)
Gaussian kernel of input data
QQplot: Estimated GC vs original samples
Difference to the true density
Laguerre projection (m = (21,))
Laguerre density of the estimated GC (m = (21,))
Histogram of KS p-values, 250 resampled tests