Convolution of 40 gammas fitted on 100000 samples of a Pareto(0.25,1) (m = 81) QQplot: Estimated GC vs original samples Difference to the true density Laguerre projection (m = (81,)) Laguerre density of the estimated GC (m = (81,)) 0.015 20 0.010 10 0.005 0.000 -0.005-10