Convolution of 5 gammas fitted on 100000 samples of a Pareto(1.5,1) (m = 11) QQplot: Estimated GC vs original samples Difference to the true density Laguerre projection (m = (11,)) 300 Laguerre density of the estimated GC (m = (11,)) 0.010 200 0.005 0.000 100 -0.005100 200 300