Convolution of 20 gammas fitted on 100000 samples of a Pareto(0.25,1) (m = 41) QQplot: Estimated GC vs original samples Difference to the true density Laguerre projection (m = (41,)) 250 Laguerre density of the estimated GC (m = (41,)) 0.020 200 0.015 150 00 0.010 100 0.005 50 0.000 50 100 150 200 250