Convolution of 2 gammas fitted on 100000 samples of a Pareto(0.5,1) (m = 5)

Difference to the true density

- Laguerre projection (m = (5,))
- Laguerre density of the estimated GC (m = (5,))
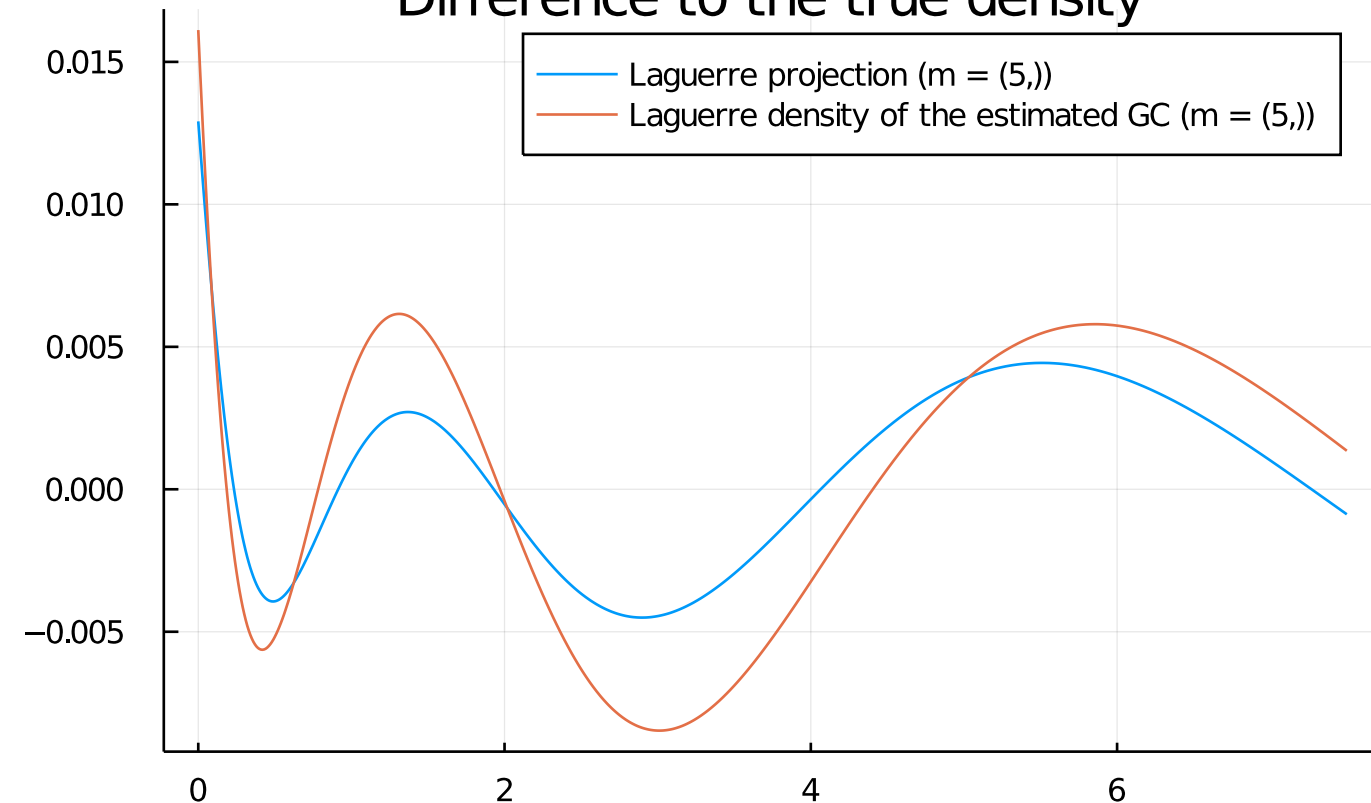
QQplot: Estimated GC vs original samples