Convolution of 10 gammas fitted on 100000 samples of a Pareto(2.5,1) (m = 21) QQplot: Estimated GC vs original samples Difference to the true density 0.03 Laguerre projection (m = (21,)) Laguerre density of the estimated GC (m = (21,)) 0.02 0.01 0.00 -0.01