Convolution of 3 gammas fitted on 100000 samples of a Pareto(2.5,1) (m = 7)

Difference to the true density

Legend:
- Laguerre projection (m = (7,))
- Laguerre density of the estimated GC (m = (7,))
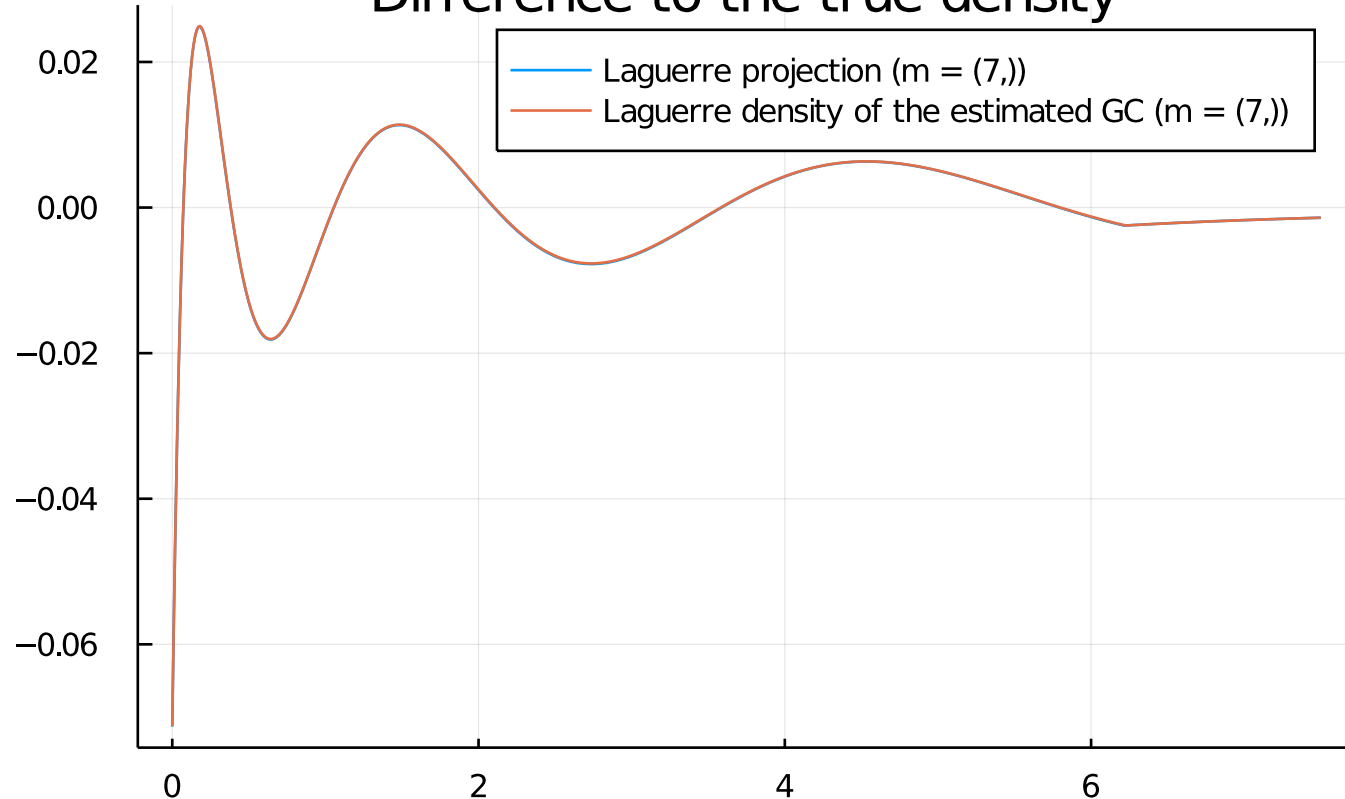
QQplot: Estimated GC vs original samples