Convolution of 40 gammas fitted on 100000 samples of a Pareto(1.5,1) (m = 81)
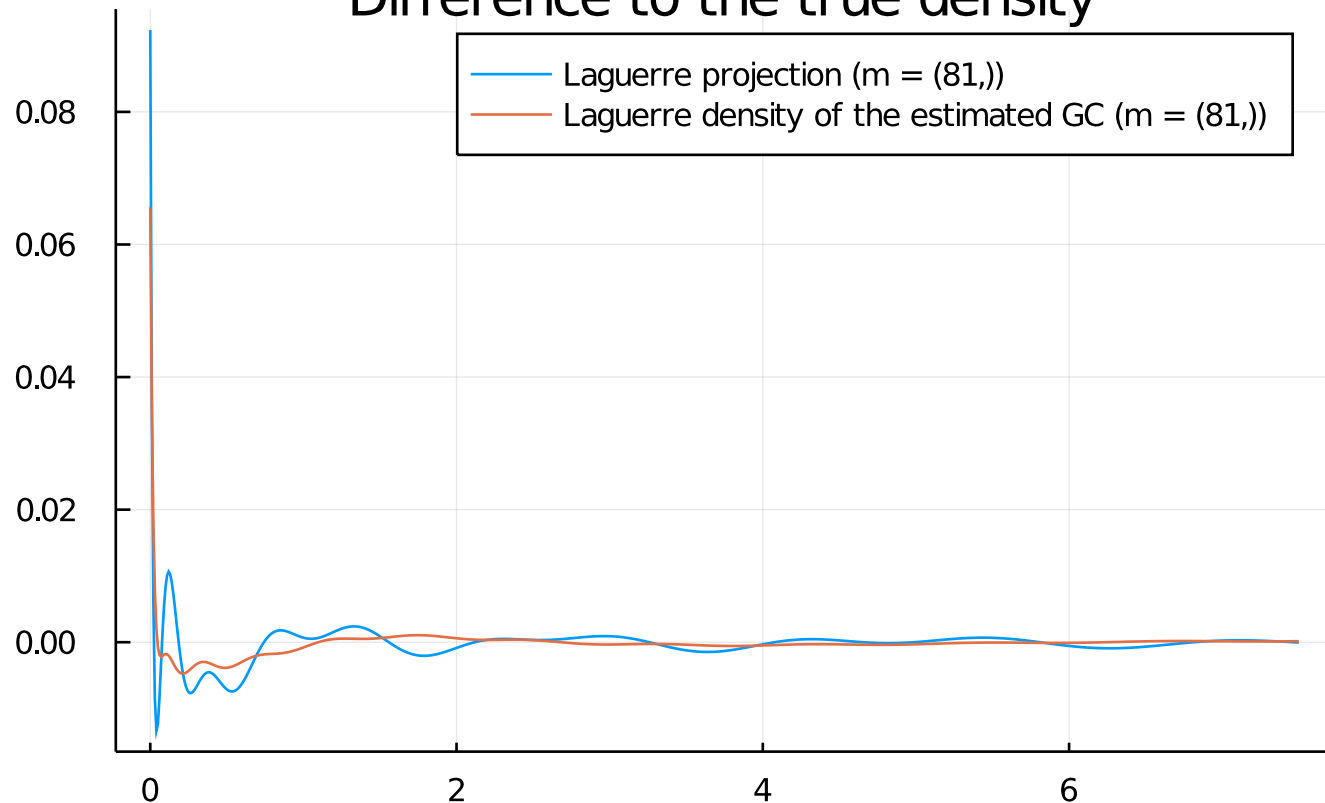

Difference to the true density

QQplot: Estimated GC vs original samples

Legend:
- Laguerre projection (m = (81,))
- Laguerre density of the estimated GC (m = (81,))