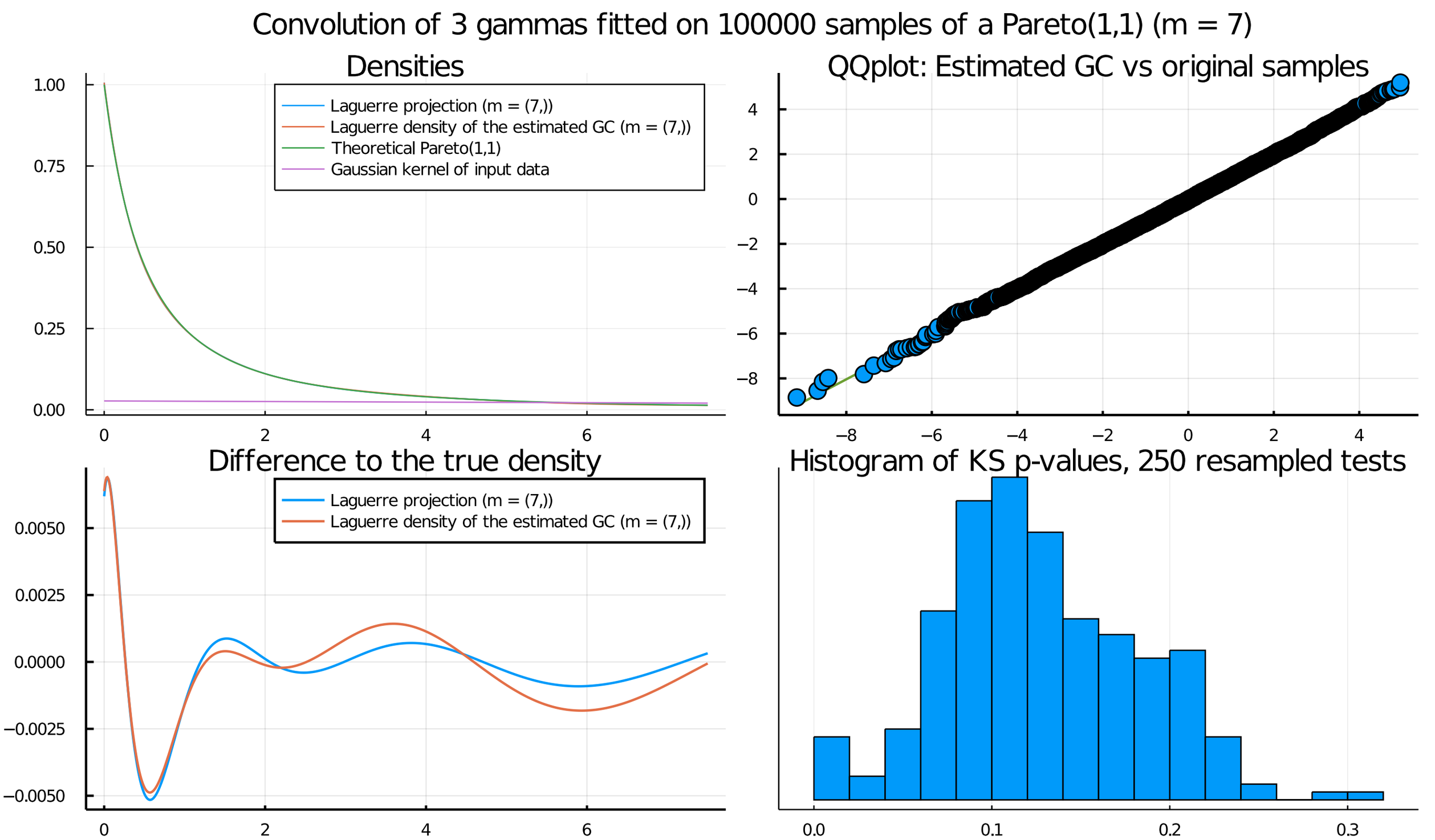
Convolution of 3 gammas fitted on 100000 samples of a Pareto(1,1) (m = 7)
Densities
Laguerre projection (m = (7,))
Laguerre density of the estimated GC (m = (7,))
Theoretical Pareto(1,1)
Gaussian kernel of input data
1.00
0.75
0.50
0.25
0.00
0
2
4
6
QQplot: Estimated GC vs original samples
4
2
0
−2
−4
−6
−8
−8
−6
−4
−2
0
2
4
Difference to the true density
Laguerre projection (m = (7,))
Laguerre density of the estimated GC (m = (7,))
0.0050
0.0025
0.0000
−0.0025
−0.0050
0
2
4
6
Histogram of KS p-values, 250 resampled tests
0.0
0.1
0.2
0.3