Convolution of 40 gammas fitted on 100000 samples of a Pareto(2.5,1) (m = 81) Difference to the true density QQplot: Estimated GC vs original samples 0.100 Laguerre projection (m = (81,)) Laguerre density of the estimated GC (m = (81,)) 0.075 0.050 0.025 0.000 -10-10