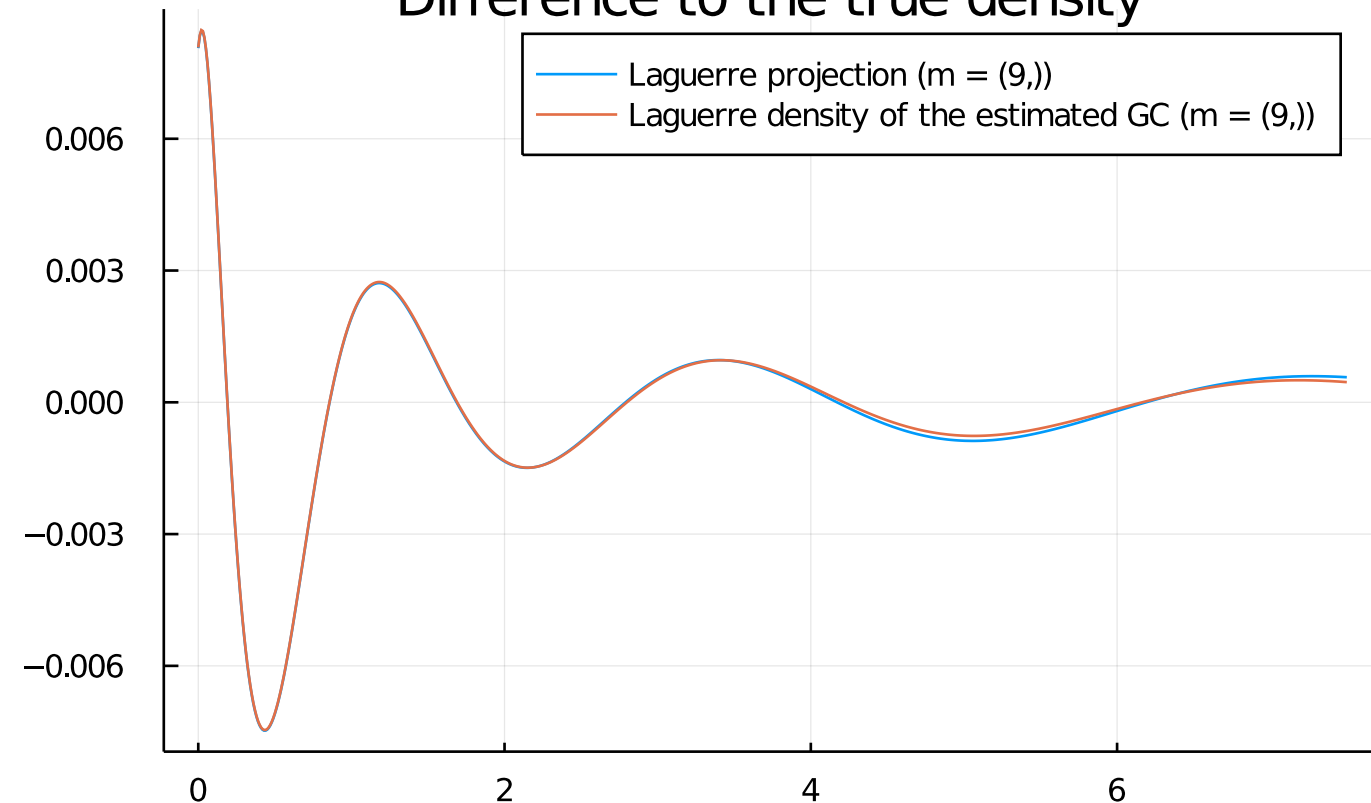Convolution of 4 gammas fitted on 100000 samples of a Pareto(1.5,1) (m = 9)

Difference to the true density

Laguerre projection (m = (9,))
Laguerre density of the estimated GC (m = (9,))

QQplot: Estimated GC vs original samples