

**Table S2. Normal Mixture Approximations to  $-\log(\text{Ga}(r, 1))$  for  $r$  in [6, 170].** Normal mixture approximations to  $-\log(\text{Ga}(r, 1))$  for  $r$  in [6, 170]. A separate normal mixture distribution is used to approximate each negative log gamma distribution. The estimated parameters in the normal mixture distribution ensure that the Kullback-Leibler (KL) divergence between the two distributions is below  $5 \times 10^{-4}$ . The parameters in the normal mixture distribution include the number of normal components ( $k$ ), their weights ( $w$ ), means ( $m$ ) and variances ( $\sigma^2$ ), all of which are functions of  $r$ . Means and variances are shown in their standardized version, where  $\Psi(r)$  denotes the digamma function and  $\Psi'(r)$  denotes the trigamma function.

| $r$                     | 1  | 2   | 3  |
|-------------------------|--|---|--|
| $w_{rk}$                | $-0.6583 + 0.07464r + 0.1884r^2$<br>$-0.03083 - 0.22930r + 0.3067r^2$      | $1.586 - 0.7519r + 0.3535r^2$<br>$0.2643 + 0.1614r + 0.9698r^2$ | $0.01348 + 0.001274r - 0.00003837r^2$<br>$0.8799 + 0.04313r - 0.001552r^2$ |
| $m_{rk} + \Psi(r)$      | $-0.3696 - 0.006706r - 0.009308r^2$  | $-0.8303 + 0.3906r + 0.09007r^2$                                | $-1.183 + 0.03989r + 0.4559r^2$  |
| $\sqrt{\Psi'(r)}$       | $1.034 + 0.003362r + 0.02403r^2$   | $0.1318 - 0.09864r + 0.1682r^2$                                 | $1.262 - 0.7045r + 0.2549r^2$  |
| $\sigma_r^2 / \Psi'(r)$ | $0.06108 + 0.6634r + 0.08889r^2$<br>$0.3702 + 1.319r + 0.1145r^2$          | $0.8263 + 0.1529r + 0.001124r^2$                                |  |
| $w_{rk}$                | $0.6928 + 0.03790r + 0.00007142r^2$<br>$0.7754 + 0.04535r + 0.00008905r^2$ | $8.827 + 0.9978r + 0.006043r^2$                                 |  |
| $m_{rk} + \Psi(r)$      | $-0.8917 - 0.1855r - 0.0009084r^2$   | $1.076 + 0.07260r + 0.0002470r^2$                               |  |
| $\sqrt{\Psi'(r)}$       | $4.192 + 0.9940r + 0.007033r^2$  | $0.5983 + 0.07564r + 0.0004561r^2$                              |  |
| $\sigma_r^2 / \Psi'(r)$ | $0.5995 + 0.03782r + 0.00001488r^2$<br>$0.8664 + 0.04284r + 0.00001132r^2$ |   |  |