

ABSTRACT

Expectile regression are employed to explore the conditional distribution beyond center. The aim of this study is to develop new algorithm for estimating expectile regression values. We extend the idea of Seipp et al. (2021) to develop a new algorithm to estimate the values for handling Left censored data. We have been using real-life data sets to compare the results of the TOBIT regression model and LCEReg algorithm model. We have to fixed τ at 0.5 to compare the LCEReg with existing TOBIT regression model. Our results are providing lesser coefficient value of variables as compared to the coefficient values of the traditional TOBIT regression model.