

Various estimators have been proposed for estimating conditional expectiles, including those from the multiple linear expectile regression, local polynomial expectile regression, boosted expectile regression, and so on. It is a common practice that several plausible candidate estimators are fitted and a final estimator is selected from the candidate list. In this paper we advocate using an exponential weighting scheme to adaptively aggregate the candidate estimators into a final estimator. We show oracle inequalities for the aggregated estimator. Simulations and real data examples demonstrate that the aggregated estimator could have substantial gain in accuracy under both the squared and asymmetric squared errors.