



Comptroller of the Currency  
Administrator of National Banks

US Department of the Treasury

## Biographies

### **Dennis Glennon** **Director for Credit Risk Analysis**

Dennis Glennon is Director of the Credit Risk Analysis Division of the Office of the Comptroller of the Currency (OCC).

Dr. Glennon's current research projects include the application of maximum entropy econometric techniques to bank-failure and loan-default modeling, the development of competing-risk models of Small Business Administration loan default and prepayment behavior, and the development of alternative methods of assessing model risk. He actively participates in the supervision of retail lending and mortgage credit-scoring and pricing models.

Dr. Glennon received his doctorate in economics from the University of Missouri-Columbia.

His fields of interest include credit scoring, credit risk modeling, and bank failure analysis.

