

Dr. Douglas W. Dwyer

Douglas W. Dwyer, Director, has been at Moody's KVM for four years. Dr. Dwyer is the primary architect of Moody's RiskCalc v3.1 modeling framework. He is now the model manager and research leader for the suite of RiskCalc models.

The RiskCalc models predict private company defaults throughout the world. These models cover 21 geographic specific regions and represent over 80% of the world's GDP. Hundreds of institutions worldwide use RiskCalc. While using the same underlying framework, each model reflects the domestic lending and accounting practices of its specific region. By incorporating both market (systematic) and company specific (idiosyncratic) risk factors, the RiskCalc v3.1 models are at the forefront of modeling middle-market default risk.

Prior to working at Moody's KVM, Dr. Dwyer was a Principal at William M. Mercer, Inc., in their Human Capital Strategy practice. Dr. Dwyer earned a Ph.D. in Economics at Columbia University. He has published several articles in peer reviewed academic journals.