Correction to "Nonparametric Identification of Finite Mixture Models of Dynamic Discrete Choices," (*Econometrica*, Vol. 77, No. 1, January 2009, 135–175)

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In the proof of Proposition 6, on page 172, the matrix $P_{\bar{s},k}$ should be defined using $\tilde{F}^*_{s_2,s_4} = \sum_{m=1}^{M} \pi^m_{\bar{s}} \lambda^m_{\bar{s}}(s_2) \lambda^{*m}_{\bar{s}}(s_4)$ and $\tilde{F}^*_{s_2} = \sum_{m=1}^{M} \pi^m_{\bar{s}} \lambda^{*m}_{\bar{s}}(s_2)$ rather than $\tilde{F}^*_{s_2,s_6} = \sum_{m=1}^{M} \pi^m_{\bar{s}} \lambda^m_{\bar{s}}(s_2) \lambda^{*m}_{\bar{s}}(s_6)$ and $\tilde{F}^*_{s_6} = \sum_{m=1}^{M} \pi^m_{\bar{s}} \lambda^{*m}_{\bar{s}}(s_6)$, respectively. Furthermore, the phrase "As in the proof of Proposition 1, evaluate these $\tilde{F}$.'s at $s_2 = \xi_1, \ldots, \xi_{M-1}$, $s_4 = \xi_1, \ldots, \xi_{M-1}$, and $s_6 = r, \ldots$" should be replaced with "As in the proof of Proposition 1, evaluate these $\tilde{F}$.'s at $s_2 = \xi_1, \ldots, \xi_{M-1}, k$, $s_4 = \xi_1, \ldots, \xi_{M-1}, k$, and $s_6 = k, \ldots$" With these corrections, the proof of Proposition 6 goes through. We are grateful to Ruli Xiao for pointing out the error.