

This paper shows nonparametric identification of dynamic panel data models with nonseparable heterogeneity and dynamic selection by nonparametrically differencing out these two sources of bias. For $T = 3$, the model is identified by using a proxy variable. For $T = 6$, the three additional periods construct the proxy to establish identification. As a consequence of these identification results, a constrained maximum likelihood criterion follows, which corrects for selection and allows for one-step estimation. Applying this method, I investigate whether SES affects adult mortality. The method circumvents the survivorship bias and accounts for unobserved heterogeneity. I find that employment has protective effects on survival for the male adults in the NLS Original Cohorts: Older Men.