What is the relationship between practical reason and the self? Through a close analysis and critique of the work of one of the most influential Neo-Kantian philosophers, Christine Korsgaard, this paper sketches a response to that question. For Korsgaard, the self is fundamentally a normative posit, a construction made out of the “pragmatic necessity” to unify one’s desires and act as an agent. Although we may, in this picture, find utterly no self when we look at ourselves from the theoretical standpoint, we will need to act as if we have one when we practically reason. I will charge that this is a basically incoherent view of the self’s relationship to ethical theory, both because it sunders theoretical and practical reason, and because it ignores the multifarious ways in which the validity of our ethical principles might be dependent upon the actual existence of an enduring, rather than merely constructed self.