Graduate students in mathematics are, of course, trained to do research in math. In their graduate school education, teaching, mentoring, and advising undergraduate research are not often emphasized. Yet many of us find ourselves in positions where we are expected to spend an enormous amount of time and energy on these activities. Without any formal training, how do we learn effective techniques for teaching, mentoring, and advising? In this talk, I will discuss my personal struggle with these issues, and lessons I have learned along the way. (Received September 21, 2011)