Musical legend Sheila E. was literally born into the business, yet she paid more than her share of dues at the beginning of her career, playing to empty rooms and living from gig to gig. For all that, she always followed the beat of her own drum, turning down a million dollar endorsement deal when she didn't believe in the product, and quitting on the likes of Diana Ross and Prince when their musical directions diverged.

When I talked to her about the release of her autobiography, *The Beat of My Own Drum* before she sat in with The Roots on The Tonight Show, she shared some of her hard-won wisdom with me, advice that any entrepreneur can learn from. "No" is another word for opportunity, she told me--a sign that it's time to go in a different direction. And though all musicians have a passion to be heard, the key to successful collaboration is knowing when not to play.
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