Abstract: Multi-messenger astronomy has a long and colorful history as a tool for understanding the Cosmos. Today, the world is engaged in a new observational enterprise that will soon add gravitational waves to the suite of tools available to astronomers. The addition of observations in the gravitational wave spectrum will fundamentally alter how we look at the Cosmos, providing data that is highly complementary to traditional electromagnetic observations. There are instances where using BOTH gravity and photons is beneficial to expanding our knowledge of high energy astrophysical systems. In this talk, we'll discuss the power of combining both gravitational wave and electromagnetic observations, and give several vignettes of how the two observational mediums may be used in concert to probe a variety of different astrophysical phenomena.