Arthur Pryor was a composer as a featured trombone soloist with Sousa's band. By 1909 he had formed his own band and was doing the tour circuit. He also wrote marches and concert compositions.

Through the years he was with Sousa he shared the spotlight with premier cornetist Herbert L. Clarke, who said of him, "His technique was wonderful greater than any clarinet player I ever heard. When we were together with Sousa, I heard him play his solos twice daily for years hundreds of times, and never heard him miss a note in public. He was perfection in everything he did". A generation of trombonists have tried to imitate him, and the instrument has never been the same since.

From 1895 till 1903, Pryor was assistant conductor of the Sousa Band. In this capacity and as trombone soloist. Pryor traveled coast to coast and made three tours of Europe, playing before crowned heads of state including King Edward VII of England and Kaiser Wilhelm of Prussia.