Warren first made his way south to Pittsburgh, Pennsylvania where he was employed as a merchant for three months. He then went to Cincinnati where he landed a job selling subscriptions for a magazine. Soon he was restless and took passage on a steamer for Louisville, Kentucky where he described the exotic sights and sounds of cockfighting and gambling, and other excitements of life in a river town. He then shipped to St. Louis with his funds exhausted in June 1829.

Jobs were hard to find so he opened a "Mathematical and English School". He had bad luck getting the parents to pay so he closed his school after the first term. His dreams of seeing the West materialized when he learned that Pierre Chouteau, Jr. of the American Fur Company was organizing an expedition to the Rocky Mountains.

Warren left St. Louis February 16, 1830 with an expedition of the American Fur Company led by Andrew Dripps and Joseph Robidoux.(5) The Party consisted of about thirty men. They started overland via St. Charles where they crossed the Missouri River on flat boats, then to Franklin where they encountered a terrible snowstorm. They proceded westward across Missouri to the trading house of John Cabanne, eighteen miles below Council Bluffs, after suffering snow, rain, prairie fires and ornery mules.

At Cabanne's Post, the party was joined by Lucien Fontenelle.(6) There they left the last white settlement behind them as they made their way to Council Bluffs. At this point, the brigade organized into a tightly knit, military-like unit with sentries

- (5) "Life in the Rocky Mountains" Chapter 1, Page 1
- (6) "Land is the Cry" Page 18