"To make a friend blush", Publilius Syrus warns, "is to lose him". As a philosophical writer, Seneca was acutely conscious of the dangers of excessively harsh or ill-timed criticism, and repeatedly comments on the need for tact and timing when criticizing friends (e.g. Ep. 25.2, De Ira III.40.2, Ben. VII.28.3). In his Consolations addressed to his friends Marcia, Polybius and Marullus, he faces the difficult task of harmonizing two potentially conflicting roles: that of a friend, who is expected to offer support and sympathy and that of a philosophical adviser, who assumes the authority to offer sometimes harsh moral criticism. In this paper, I show how Seneca skilfully balances both requirements by couching his consolatory arguments in face-saving rhetoric. I discuss three face-saving strategies Seneca repeatedly employs in order to offer hortatory criticism without offending his friends' moral and social sensibilities: 1) challenging them to live up to the standard set by their own previous behavior, which he praises in glowing colors, 2) urging them to copy the exemplary behavior set by others and avoid shameful exempla such as Caligula, and 3) criticizing their beliefs about death and grief by voicing them through an imaginary interlocutor, whom he can contradict without squarely opposing his friends' cherished beliefs. All three rhetorical strategies, I claim, aim to set up an eye-opening contrast between his friends' current behavior and both praiseworthy behavior (embodied by their previous selves and moral exempla) and wrong-headed coping-strategies (embodied by shameful exempla and by the imaginary interlocutor). This rhetorical push-and-pull, I show, is part of Seneca's recurring approach of starting out from his addressees' current beliefs and gradually and indirectly urging them towards a more philosophical point of view.