Conversion of gene ID's from one form to another (i.e. NCBI to Ensembl & vice-versa)

Check out these scripts (arguments shown should work, so you know you're getting an answer):  
Using Biomart's API:  
ensg2entrezgene ENSG00000187961  
enst2entrezgene <ENST#>  
ensg2ncbiProt ENSG00000187961  
refseq_dna2ensg NM_005371

Or this using NCIB's e-utils:  
getGene NM_005371  
(you'd have to make a local copy of the script and edit to extract other fields, parse XML output, etc.)