Import Music:

import pygame

file = 'some.mp3'

pygame.init()

pygame.mixer.init()

pygame.mixer.music.load(file)

pygame.mixer.music.play()

Repedir infinito:

pygame.mixer.music.load('')  
pygame.mixer.music.play(-1)

https://nerdparadise.com/programming/pygame/part3

Soud Effect Libery: https://www.bfxr.net

Music Libery: <https://opengameart.org/content/frozen-jam-seamless-loop>