Though Atman is imperishable, does he not subject himself to heat and cold, pleasure and pain and such like experiences? The explanation comes:—

Feelings Pertain to Body -- 14 - 15

मालास्पर्यास्तु कोन्तेय शीतोष्णसुखदुःखदाः । आगमापायिनोऽनित्याः तांस्तितिक्षस्य भारत् ॥ १४

मात्रा-स्पर्शाः तु कैन्तेय शीत-उष्ण-सुख-दु:ख-द्यः । आगम-अगयिनः अ-नित्याः तान् तितिक्षत्व भारत ॥

mātrāsparsās tu kaunteya sītosņa sukha duḥkhadāḥ ļ āgamāpāyino 'nityāḥ tāms titikṣasva bhārata ॥

सात्राखर्काः mātrāsparsāḥ contacts of senses with objects तु tu indeed कीन्त्रेय kaunteya O Kaunteya ज्ञीतोष्ण सुख इ:खर्काः sitoṣṇa sukha duḥkhadāḥ producers of cold and heat, pleasure and pain आगमापायितः āgamāpāyinaḥ with beginning and end अनित्याः anityāḥ impermanent तान् tān them तितिश्रस्य titiksasva bear (thou) भारत bhārata O Bharata

The contacts of the senses with their objects create, O son of Kunti, feelings of heat and cold, of pain and pleasure. They come and go and are impermanent. Bear them patiently, O Bharata.

The sense organs such as the eye and the ear contact their objects which are form, sound etc. The sensations caused this way are both favourable and unfavourable. The former feelings lead to pleasure and the latter to pain. These feelings come along with sense contacts and disappear when the senses do not function. A sense object that gives pleasure at one time gives pain at another time. Heat