Studies

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC4902194/

Lepping et al. found that participants studying with major depressive disorder exhibited altered responses to musical and nonmusical stimuli than never-depressed participants. They looked at patterns of activation of the ventral ACC (anterior cingulate cortex), which is a brain region that is located towards the front, and is involved in emotion and behavior.

https://www.ncbi.nlm.nih.gov/pmc/articles/PMC9599384/

Loewy found that music therapy could impact the secretion of glutamate, a neurotransmitter involved in transmitting pain signals between nerve cells.