Read Kaufmann’s introduction, Nietzsche’s preface to the second edition and the following sections:

Book One: 1, 2, 3, 4, 7, 8, 9, 10, 13, 14, 19, 21, 26, 53, 54
Book Two: 57, 58, 59, 60, 76, 77, 78, 80, 107
Book Three: 108, 109, 110, 111, 116, 121, 124, 125, 127, 143
Book Five: 343, 344, 345, 346, 354, 355, 356, 358, 361, 365, 370, 373, 374, 381, 382

Introduction

The Gay Science contains some of Nietzsche’s most famous passages, the madman’s announcement of the ‘death of God’ (§125) as well as the first mention of the thought of eternal recurrence (§341)

For these two passages alone it would be an important book, but there is much more than these two

Note what the translator, Walter Kaufmann, says in his introduction concerning the title:

Die fröhliche Wissenschaft
(“la gaya scienza”)

several interesting points in Kaufmann’s introduction:

1) the title has nothing to do with sexuality: the “gay science” is a reference to the Provençal troubadours of medieval literature. The title was also a way of identifying with what was “southern,” that is, the Mediterranean of Italy and southern France where Nietzsche was then spending his summers, and most importantly, distancing himself from the “northern” or Teutonic philosophy of Germany. Interesting also the connection here that Kaufmann notes with Van Gogh, another “northerner” who at this time was also finding his place in the sun of southern France.

2) also the connection with Emerson: Nietzsche always indicated his appreciation of Emerson and Kaufmann points out that the title “The Gay Science” might even have been influenced by Emerson. Also notes that Nietzsche’s notion of the Übermensch (overman) was surely influenced by Emerson’s notion of the Over-Soul. Nietzsche may even have been influenced by Emerson in his choice of Zarathustra as his central character in Thus Spoke Zarathustra.

3) The Gay Science leads up to and introduces Thus Spoke Zarathustra. The first four books of The Gay Science were written just prior to writing Thus Spoke Zarathustra. The last section of book four is actually the beginning of Thus Spoke Zarathustra. The central thought in Thus Spoke Zarathustra, the thought of the eternal recurrence is introduced here.

4) the title also is connected with what Nietzsche said in The Birth of Tragedy about becoming and “artistic Socrates.” If the earlier text was perhaps too Romanticist in posing the opposition between tragedy and Socrates, art and science, the title ‘The Gay Science’ indicates Nietzsche’s attempt at a crossing or fusion of art and science.

5) Kaufmann’s remarks on Nietzsche’s comments on Germans, Jews and women are worth noting.

Nietzsche’s preface to the second edition

Nietzsche writes Book Five in early 1887 after completing Zarathustra and Beyond Good and Evil and then publishes a second edition of The Gay Science with this added book and a new preface.
What is striking about the preface is Nietzsche’s comments about philosophers philosophizing out of their sicknesses. He wrote the first four books in 1881-82 during those first years after being forced to retire from teaching due to ill health. Nietzsche admits “the whole book is nothing but a bit of merry-making after a long privation and powerlessness” (Preface §1)

Nietzsche acknowledges here that the experience of sickness was instrumental in developing his philosophy. It lead him to consider whether all “philosophy has not been merely an interpretation of the body and a misunderstanding of the body” (Preface §2)

the reference in §3 to philosophy as the “art of transfiguration” echoes the point made at the end of The Birth of Tragedy that the aim of tragedy was not imitation of the reality of nature but rather the “intention of art to transfigure”

the reference to lovesickness at the end of this section: “out of such long and dangerous exercises of self mastery one emerges as a different person, with a few more question marks—above all with the will henceforth to question further, more deeply, severly, harshly, evily and quietly than one had questioned heretofore. The trust in life is gone: life itself has become a problem. Yet one should not jump to the conclusion that this necessarily makes one gloomy. Even love of life is still possible, only one loves differently. It is the love for a woman that causes doubts in us.”

Nietzsche was no doubt referring to his experience with Lou Salomé which also took place at the time of the writing of The Gay Science

the end of the Preface returns to the theme of art: the philosophers of the future will be artists makes a bit of a risqué joke about philosophers trying to reveal the naked truth:

... And as for our future, one will hardly find us again on the paths of those Egyptian youths who endanger temples by night, embrace statues, and want by all means to unveil, uncover, and put into a bright light whatever is kept concealed for good reasons. No, this bad taste, this will to truth, to "truth at any price," this youthful madness in the love of truth have lost their charm for us: for that we are too experienced, too serious, too merry, too burned, too profound ... We no longer believe that truth remains truth when the veils are withdrawn; we have lived too much to believe this. Today we consider it a matter of decency not to wish to see everything naked, or to be present at everything, or to understand and "know" everything.

"Is it true that God is present everywhere?" a little girl asked her mother; "I think that's indecent" a hint for philosophers! One should have more respect for the modesty with which nature has hidden behind riddles and iridescent uncertainties. Perhaps truth is a woman who has reasons for not letting us see her reasons? Perhaps her name is to speak Greek Baubo?

Oh, those Greeks! They knew how to live. What is required for that is to stop courageously at the surface, the fold, the skin, to adore appearance, to believe in forms, tones, words, in the whole Olympus of appearances. Those Greeks were superficial out of profundity. And is not this precisely what we are again coming back to, we daredevils of the spirit who have climbed the highest and most dangerous peak of present thought and looked around from up there who have looked down from there? Are we not, precisely in this respect, Greeks? Adorers of forms, of tones, of words? And therefore—artists? (Preface §4)

The philosophers of the future will be artists in that they no longer look for a truth without masks; they will have given up the youthful madness in the love of truth that once led philosophers to so impudently attempt to strip away the veils of appearance and reveal a truth without veils. Its not that Nietzsche denies that there is truth, its just that he reminds us—for the Greek word for truth, ἀλήθεια (aletheia), is
feminine—that truth is a woman. Twisting the literal meaning of the Greek, which is “to uncover or reveal,” Nietzsche suggests that perhaps this woman-truth does not let herself become unveiled. The philosophers of the future will have understood this, and thus they no longer believe that truth remains truth if one thinks one has unveiled her. In a parting shot to those philosophers who seek to strip away the veils and discover the naked truth, Nietzsche suggests that maybe her name—if she is to be named, this woman-truth—is Baubo. In Greek mythology Baubo is an old woman who exposes herself to Demeter in order to break the goddess from her mourning, which followed from the loss of her daughter Persephone.1 She is, however, also a goddess herself, perhaps of Egyptian origin, and always depicted in the Baubo figurines of Greek art as a woman exposing herself.

Nietzsche begins with a book of poetry as a prelude

the title of this prelude: “Joke, Cunning, and Revenge” is taken from a libretto by Goethe

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1“At that time Eleusis was inhabited by aborigines, whose names were Baubo, Dysaules, Triptolemus, and also Eumolpus and Eubouleus. Triptolemus was a herdsman, Eumolpus a shepherd, and Eubouleus and swineherd. These were progenitors of the Eumolpidae and of the Heracles, who form the priestly [hierophantic] clan at Athens. But to continue; for I will not forfear to tell the rest of the story. Baubo, having received Demeter as a guest, offers her a draught of wine and meal. She declines to take it, being unwilling to drink on account of her mourning. Baubo is deeply hurt, thinking she has been slighted, and thereupon uncovers her secret parts and exhibits them to the goddess. Demeter is pleased at the sight, and now at least receives the draught, – delighted by the spectacle!” *Clement of Alexandria*. Translated by Butterworth, G W. Loeb Classical Library Volume 92. (Cambridge, MA. Harvard University Press. 1919).