If Options/Messages is checked, Pentominoes will display an error message whenever you try to do something you can't do. Examples include trying to place a piece you've already placed, or trying to place a piece that isn't a real Pentominoes piece. If you're sure you'll never do anything like that, or if you don't want to be told when you do, un-check Options/Messages; you will still hear the error sound, unless of course you've turned off the sounds, in which case you won't.