In this talk for a general physics audience I will try to answer the question in the title and related questions:
- Where do we need Feynman integrals?
- How do we compute Feynman integrals?
- What is the mathematics behind Feynman integrals?
- What is the relation of Feynman integrals with geometric objects like spheres, tori and others?

The topic of the talk is in the area of mathematical physics. I will try to present the material in such a way that it is accessible to an audience ranging from experimental physics to mathematics.