

Feynman integral:

$$\int_0^{\pi/4} \frac{1}{\cos^a x} dx = I(a)$$

$$I'(a) = \int_0^{\pi/4} \frac{d}{da} (\cos^{-a} x) dx = \int_0^{\pi/4} (\cos^{-a} x) \cdot \ln(\cos x) \cdot (-1) dx$$

Knowing that $y = a^x$ $y' = a^x \cdot \ln a$

Suppose $m = \cos^{-1} x = 1/\cos x$ and $\ln(\cos^{-1} x) = -\ln(\cos x)$

Then : $\int m^a \cdot [-\ln(m)] \cdot (-dx) = I(a) \cdot \ln(m)$

$I'(a) = I(a) \cdot \ln(m) \rightarrow$ differential equation fulfilled by the function " e^x ".

Solution : $I(a) = e^{\ln(m) \cdot a}$

and now $I(a) \Big|_0^{\pi/4} = e^{\ln(\cos(\pi/4)) \cdot a} - e^{\ln(\cos(0)) \cdot a} = e^{\ln\left(\frac{\sqrt{2}}{2}\right) \cdot a} - 1$