

Solution (#1503) Let $a > 1$. Set

$$I = \int_{-\infty}^{\infty} \frac{dx}{(x^2 + 1)\sqrt{x^2 + a^2}}.$$

If we set $x = a \tan u$ then we find

$$\begin{aligned} I &= \int_{-\pi/2}^{\pi/2} \frac{\sec u \, du}{a^2 \tan^2 u + 1} \\ &= \int_{-\pi/2}^{\pi/2} \frac{\cos u \, du}{a^2 \sin^2 u + \cos^2 u} \\ &= \int_{-\pi/2}^{\pi/2} \frac{\cos u \, du}{1 + (a^2 - 1) \sin^2 u} \\ &= \frac{1}{a^2 - 1} \int_{-1}^1 \frac{dv}{\frac{1}{a^2 - 1} + v^2} \quad [v = \sin u] \\ &= \frac{1}{a^2 - 1} \sqrt{a^2 - 1} \left[\tan^{-1} (\sqrt{a^2 - 1} v) \right]_{-1}^1 \\ &= \frac{2}{\sqrt{a^2 - 1}} \tan^{-1} \sqrt{a^2 - 1}. \end{aligned}$$