

I was asked to comment on the following integral. There probably are many ways to solve it this one seems efficient. Although, one might consider the first substitution somewhat obscure.

Integral 1. Find the integral below.

	$w = \frac{1}{x}$	\leftarrow	You might ask: why this substitution? The answer is in the next calculation. Assume that $x > 0$. For $x < 0$ calculations are similar.
$\int \frac{1}{x^2 \sqrt{1+x^2}} dx =$	$\frac{dw}{dx} = -\frac{1}{x^2}$		
	$\frac{1}{x} dx = -dw$	\leftarrow	Hence dw is already in the integrand.
	$x = \frac{1}{w}$	\leftarrow	Always useful, x in terms of w .
	$\sqrt{1+x^2} = \sqrt{1 + \frac{1}{w^2}}$ $= \frac{w}{\sqrt{1+w^2}}$	\leftarrow	We need this to complete the substitution.
	$= -\int \frac{w}{\sqrt{1+w^2}} dw$	\leftarrow	This integral is also solved by substitution. This time the substitution is more "natural".
	$z = 1 + w^2$	\leftarrow	This is a "natural" substitution.
	$\frac{dz}{dw} = 2w$		
	$w dw = \frac{1}{2} dz$	\leftarrow	Hence dz is already in the integrand.
	$= -\frac{1}{2} \int \frac{1}{\sqrt{z}} dz$	\leftarrow	An easy integral.
	$= -\sqrt{z} + C$		
	$= -\sqrt{1+w^2} + C$	\leftarrow	Go back to w .
	$= -\sqrt{1 + \left(\frac{1}{x}\right)^2} + C$	\leftarrow	Go back to x .
	$= -\sqrt{1 + \frac{1}{x^2}} + C$		
	$= -\frac{\sqrt{x^2+1}}{x} + C$	\leftarrow	Done! Celebrate!