

If a and b are real numbers and u is differentiable then,

$$\int \sqrt{a^2 \pm b^2 - u^2} \Rightarrow u = \sqrt{a^2 \pm b^2} \sin \theta \Rightarrow du = \sqrt{a^2 \pm b^2} \cos \theta d\theta$$

$$\begin{aligned} \therefore \sqrt{a^2 \pm b^2 - u^2} &= \sqrt{(a^2 \pm b^2) - (a^2 \pm b^2) \sin^2 \theta} = \sqrt{(a^2 \pm b^2)(1 - \sin^2 \theta)} = \sqrt{(a^2 \pm b^2) \cos^2 \theta} \\ &= \sqrt{(a^2 \pm b^2)} \cos \theta \end{aligned}$$

$$\int \sqrt{a^2 \pm b^2 - u^2} = \int (\sqrt{a^2 \pm b^2})^2 \cos^2 \theta d\theta = (a^2 \pm b^2) \int \cos^2 \theta d\theta$$

To compute $\int \cos^2 \theta d\theta$ use integration by parts: $(\int rdq = rq - \int qdr)$

Let $r = \cos \theta \Rightarrow dr = -\sin \theta d\theta$ and $dq = \cos \theta d\theta \Rightarrow q = \sin \theta$

$$\therefore \int \cos^2 \theta d\theta \Leftrightarrow \cos \theta \sin \theta - \int \sin \theta (-\sin \theta d\theta) = \cos \theta \sin \theta + \int \sin^2 \theta d\theta = \cos \theta \sin \theta + \int (1 - \cos^2 \theta) d\theta$$

$$\cos \theta \sin \theta + \int d\theta - \int \cos^2 \theta d\theta \Leftrightarrow 2 \int \cos^2 \theta d\theta = \cos \theta \sin \theta + \theta \Leftrightarrow \int \cos^2 \theta d\theta = \frac{1}{2}(\cos \theta \sin \theta + \theta)$$

$$\therefore (a^2 \pm b^2) \int \cos^2 \theta d\theta = \frac{1}{2} (a^2 \pm b^2)(\cos \theta \sin \theta + \theta) + C$$

Since $u = \sqrt{a^2 \pm b^2} \sin \theta \Rightarrow \sin \theta = \frac{u}{\sqrt{a^2 \pm b^2}}$ this implies that the opposite side of the right

triangle is u and that the hypotenuse is $\sqrt{a^2 \pm b^2}$. Moreover, adjacent side is $\sqrt{a^2 \pm b^2 - u^2}$.

Therefore, $\cos \theta = \frac{\sqrt{a^2 \pm b^2 - u^2}}{\sqrt{a^2 \pm b^2}}$ and $\theta = \arcsin \frac{u}{\sqrt{a^2 \pm b^2}}$.

Thus,

$$\begin{aligned} \frac{1}{2} (a^2 \pm b^2)(\cos \theta \sin \theta + \theta) &= \frac{1}{2} (a^2 \pm b^2) \left(\frac{\sqrt{a^2 \pm b^2 - u^2}}{\sqrt{a^2 \pm b^2}} \frac{u}{\sqrt{a^2 \pm b^2}} + \arcsin \frac{u}{\sqrt{a^2 \pm b^2}} \right) \\ &= \frac{1}{2} \left(u \sqrt{a^2 \pm b^2 - u^2} + (a^2 \pm b^2) \arcsin \frac{u}{\sqrt{a^2 \pm b^2}} \right) \end{aligned}$$