Foo <u>bar</u> .
Foo <u>bar</u> .
Foo <u>bar</u> .
With <u>embedded [brackets]</u> .
Indented <u>once</u> .
Indented <u>twice</u> .
Indented thrice.
Indented [four][] times.
[four]: /url
<u>this</u> should work
So should <u>this</u> .
And <u>this</u> .
And <u>this</u> .
And <i>this</i> .
But not [that] [].
Nor [that][].
Nor [that].
[Something in brackets like <u>this</u> should work]

[Same with <u>this</u> .]
In this case, <i>this</i> points to something else.
Backslashing should suppress [this] and [this].
Here's one where the <u>link breaks</u> across lines.
Here's another where the <u>link breaks</u> across lines, but with a line-ending space.