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
<u>this</u> should work So should <u>this</u> .
So should <i>this</i> .
So should <u>this</u> . And <u>this</u> .
So should <u>this</u> . And <u>this</u> . And <u>this</u> .
So should <u>this</u> . And <u>this</u> . And <u>this</u> . And <u>this</u> .

[Something in brackets like <i>this</i> 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 <i>link breaks</i> across lines.

Here's another where the $\underline{\textit{link breaks}}$ across lines, but with a line-ending space.