Take Fourier transform of $\frac{1}{\sqrt{r^2+a^2}}$:

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{\sqrt{r^2 + a^2}} e^{-2\pi i \vec{k} \cdot \vec{r}} \, dx \, dy \, dz = \int_{0}^{\infty} \int_{0}^{\pi} \int_{0}^{2\pi} \frac{e^{-2\pi i k r \cos(\theta)}}{\sqrt{r^2 + a^2}} \, r^2 \sin(\theta) \, d\phi \, d\theta \, dr$$

$$= 2\pi \int_{0}^{\infty} \int_{0}^{\pi} \frac{e^{-2\pi i k r \cos(\theta)}}{\sqrt{r^2 + a^2}} \, r^2 \sin(\theta) \, d\theta \, dr$$

$$= 2\pi \int_{0}^{\infty} \frac{r^2}{\sqrt{r^2 + a^2}} \int_{0}^{\pi} e^{-2\pi i k r \cos(\theta)} \sin(\theta) \, d\theta \, dr$$

$$= 2\pi \int_{0}^{\infty} \frac{r^2}{\sqrt{r^2 + a^2}} \left(\frac{\sin(2\pi k r)}{\pi k r} \right) \, dr$$

$$= \frac{2}{k} \int_{0}^{\infty} \frac{r}{\sqrt{r^2 + a^2}} \sin(2\pi k r) \, dr$$

We now find that the integral fails to converge, since $\frac{r}{\sqrt{r^2+a^2}} \to 1$ as $r \to \infty$, and so $\frac{r}{\sqrt{r^2+a^2}} \sin(2\pi kr)$ is undamped. However, we expect that a value for the integral exists since one exists for $\int_0^\infty \sin(2\pi kr) \, dr = 1/2\pi k$, the "physicist's point charge" example. For this example they introduce a screening term $e^{-br}, b > 0$ in the integral which artificially damps the integrand and forces it to converge, then they take the limit as $b \to 0$. Apply same principle here:

$$\frac{2}{k} \int_0^\infty \frac{r}{\sqrt{r^2 + a^2}} \sin(2\pi kr) dr = \lim_{b \to 0} \frac{2}{k} \int_0^\infty \frac{r}{\sqrt{r^2 + a^2}} e^{-br} \sin(2\pi kr) dr$$

$$= \lim_{b \to 0} \frac{2}{k} \int_0^\infty \frac{r}{\sqrt{r^2 + a^2}} \frac{(e^{(b - 2\pi ki)r} - e^{-(b + 2\pi ki)r})}{2i} dr$$

$$= \frac{2}{\pi k^2} - \frac{\pi a}{k} \operatorname{Im} Y_1(i2\pi ak)$$

If we realize that $\lim_{a\to 0} aY_1(i2\pi ak) = i/\pi^2 k$, we see that the limit of the Fourier transform for $a\to 0$ is simply $1/\pi k^2$, and we recover the Fourier transform of 1/r (i.e $1/\sqrt{r^2+a^2}$ for a=0).

An alternate form:

While the previous solution seems to reduce to the expected case for a=0, Mathematica/Fourier transform tables are unable to verify that the inverse Fourier transform recovers $1/\sqrt{r^2+a^2}$. I managed to find another solution form of the Fourier transform that is readily verifiable, however it requires a leap of faith at one step that could do with some additional rigor.