In[28]:= `Plot[`
    `1 / (x^2 + 1),`
    `{x, -10, 10},`
    `PlotRange → {{-2.5, 2.5}, {-.1, 1.1}},`
    `Ticks → None,`
    `Epilog → {`
      `Black,`
      `EdgeForm@Thin,`
      `Gray,`
      `Opacity[1 / 4],`
      `Rectangle[{-1, 0}, {1, 1/2}]`
    `}`
`]`

Out[28]=