

Show that if $X \in \text{Cauchy}(0, 1)$, then so is $\frac{1}{X}$

So far I have:

Set $Z = \frac{1}{X}$. Note: $f(x) = \frac{1}{\pi} \frac{1}{1+x^2}$, $-\infty < x < \infty$

$$F(z) = P[Z \leq z] = P\left[\frac{1}{X} \leq z\right] = P[X \leq z^3] = \int_{?}^{z^3} \frac{1}{\pi} \frac{1}{1+x^2} dx$$

$$f(z) = \frac{d}{dz} \left(\int_{?}^{z^3} \frac{1}{\pi} \frac{1}{1+x^2} dx \right)$$

That's where I'm stuck!!!