Problem 20: Express $\cos 5\theta$ in terms of $\cos \theta$. (Source: AoPS Precalculus)

We can use De Moivre's theorem and the Binomial Theorem. We can also use the identity $\sin^2 \theta = 1 - \cos^2 \theta$.

$$\cos 5\theta + i \sin 5\theta = (\cos \theta + i \sin \theta)^{5}$$

$$= (\cos \theta)^{5} + 5(\cos \theta)^{4}(i \sin \theta) + 10(\cos \theta)^{3}(i \sin \theta)^{2} + 10(\cos \theta)^{2}(i \sin \theta)^{3} + 5(\cos \theta)(i \sin \theta)^{4} + (i \sin \theta)^{5}$$

$$= \cos^{5} \theta + 5i \cos^{4} \theta \sin \theta - 10 \cos^{3} \theta (1 - \cos^{2} \theta) - 10i \cos^{2} \theta \sin^{3} \theta + 5 \cos \theta (1 - \cos^{2} \theta)^{2} + i \sin^{5} \theta$$

Now we can equate the real parts.

$$\cos 5\theta = \cos^5 \theta - 10\cos^3 \theta (1 - \cos^2 \theta) + 5\cos \theta (1 - \cos^2 \theta)^2$$

$$= \cos^5 \theta - 10\cos^3 \theta + 10\cos^5 \theta + 5\cos \theta (1 - 2\cos^2 \theta + \cos^4 \theta)$$

$$= \cos^5 \theta - 10\cos^3 \theta + 10\cos^5 \theta + 5\cos \theta - 10\cos^3 \theta + 5\cos^5 \theta$$

$$= \boxed{16\cos^5 \theta - 20\cos^3 \theta + 5\cos \theta}$$