My understanding of this question would be that no, you do not need an operating system to write a program. An operating system is a program itself, which means that if it were necessary to use an operating system to write programs, it would never have been possible to make the first operating system.

Operating systems make the use of a computer much easier for programmers, and it would be impossible for average people to use computers the way they do now without an operating system. While I myself do not fully understand how I would go about writing a program with the environment that an operating system supplies, there are plenty of simple electronics like toy cars or microwaves that do not use an operating system and are capable of running a defined set of code, so I believe the need of an OS to write code is also unnecessary.