

Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be twice continuously differentiable such that

$$f''(t) + c^2 f(t) = 0 \quad (1)$$

with $c \neq 0$.

Let

$$\begin{aligned} g(t) &= f(t) \cos ct - c^{-1} f'(t) \sin ct, \\ h(t) &= f(t) \sin ct + c^{-1} f'(t) \cos ct. \end{aligned}$$

Observe that they are once differentiable. Differentiating,

$$\begin{aligned} g'(t) &= f'(t) \cos ct - cf(t) \sin ct - c^{-1} f''(t) \sin ct - f'(t) \cos ct \\ &= -cf(t) \sin ct - c^{-1} f''(t) \sin ct \\ &= -cf(t) \sin ct + cf(t) \sin ct & (\text{by (1)}) \\ &= 0, \\ h'(t) &= f'(t) \sin ct + cf(t) \cos ct + c^{-1} f''(t) \cos ct - f'(t) \sin ct \\ &= cf(t) \cos ct + c^{-1} f''(t) \cos ct \\ &= cf(t) \cos ct - cf(t) \cos ct \\ &= 0. \end{aligned}$$

Thus g and h are constant. Let a and b be constants such that

$$\begin{aligned} g(t) &= f(t) \cos ct - c^{-1} f'(t) \sin ct = a, \\ h(t) &= f(t) \sin ct + c^{-1} f'(t) \cos ct = b. \end{aligned}$$

Then

$$c^{-1} f'(t) \sin ct = f(t) \cos ct - a$$

and

$$f(t)(\sin ct)^2 + c^{-1} f'(t) \sin ct \cos ct = b \sin ct,$$

so

$$\begin{aligned} f(t)(\sin ct)^2 + (f(t) \cos ct - a) \cos ct &= b \sin ct \\ \iff f(t)(\sin ct)^2 + f(t)(\cos ct)^2 &= a \cos ct + b \sin ct \\ \iff f(t) &= a \cos ct + b \sin ct. \end{aligned}$$

□