I asked Anas ibn Mālik: Did the Prophet (may Allah's peace and blessings be upon him) use to pray with his shoes on? He said: Yes!

Maslamah Sa‘īd ibn Yazīd reported: I asked Anas ibn Mālik: "Did the Prophet (may Allah's peace and blessings be upon him) use to pray with his shoes on?" He said: ‘Yes!'
[Authentic hadith] [Narrated by Bukhari]

Opposing the People of the Book as well as eliminating difficulty and hardship are from the objectives of Shariah. Sa‘īd ibn Yazīd (a trustworthy Tābi‘i) asked Anas ibn Mālik if the Prophet (may Allah's peace and blessings be upon him) used to pray with his shoes on, so that he would follow his example. It is also possible that he thought this to be unlikely because of the filth and dirt that shoes normally have. Anas replied in the affirmative, i.e. the Prophet (may Allah's peace and blessings be upon him) used to pray while wearing his shoes and this practice is from his authentic Sunnah. It is not specific to a certain place or certain time.

http://www.sunnah.global/hadeeth/en/show/3112