We generally know when we wish to ask a question and when we wish to pronounce a judgment, for there is a dissimilarity between the sensation of doubting and that of believing.

But this is not all which distinguishes doubt from belief. There is a practical difference. Our beliefs guide our desires and shape our actions. The Assassins, or followers of the Old Man of the Mountain, used to rush into death at his least command, because they believed that obedience to him would insure everlasting felicity. Had they doubted this, they would not have acted as they did. So it is with every belief, according to its degree. The feeling of believing is a more or less sure indication of there being established in our nature some habit which will determine our actions. Doubt never has such an effect.

Nor must we overlook a third point of difference. Doubt is an uneasy and dissatisfied state from which we struggle to free ourselves and pass into the state of belief; while the latter is a calm and satisfactory state which we do not wish to avoid, or to change to a belief in anything else. On the contrary, we cling tenaciously, not merely to believing, but to believing just what we do believe.

Thus, both doubt and belief have positive effects upon us, though very different ones. Belief does not make us act at once, but puts us into such a condition that we shall behave in some certain way, when the occasion arises. Doubt has not the least such active effect, but stimulates us to inquiry until it is destroyed. This reminds us of the irritation of a nerve and the reflex action produced thereby; while for the analogue of belief, in the nervous system, we must look to what are called nervous associations – for example, to that habit of the nerves in consequence of which the smell of a peach will make the mouth water.

The irritation of doubt causes a struggle to attain a state of belief. I shall term this struggle Inquiry, though it must be admitted that this is sometimes not a very apt designation.

The irritation of doubt is the only immediate motive for the struggle to attain belief. It is certainly best for us that our beliefs should be such as may truly guide our actions so as to satisfy our desires; and this reflection will make us reject every belief which does not seem to have been so formed as to insure this result. But it will only do so by creating a doubt in the place of that belief. With the doubt, therefore, the struggle begins, and with the cessation of doubt it ends.

Some philosophers have imagined that to start an inquiry it was only necessary to utter a question whether orally or by setting it down upon paper, and have even recommended us to begin our studies with questioning everything! But the mere putting of a proposition into the interrogative form does not stimulate the mind to any struggle after belief. There must be a real and living doubt, and without this all discussion is idle.
... the action of thought is excited by the irritation of doubt, and ceases when belief is attained; so that
the production of belief is the sole function of thought. All these words, however, are too strong for my
purpose. It is as if I had described the phenomena as they appear under a mental microscope. Doubt
and Belief, as the words are commonly employed, relate to religious or other grave discussions. But
here I use them to designate the starting of any question, no matter how small or how great, and the
resolution of it.

1902 | Carnegie Institution Correspondence | NEM 4:40-41

A belief is chiefly an affair of the soul, not of the consciousness; a doubt, on the contrary, is chiefly an
affair of consciousness. It is an uneasy feeling, a special condition of irritation, in which the idea of two
incompatible modes of conduct [is] before the doubter’s imagination, and nothing determines him,
indeed he feels himself forbidden, to adopt either and reject the other. Of course it is not necessary
that the degrees of dissatisfaction with the opposite alternatives should be equal. Like irritations
generally, doubt sets up a reaction which does not cease until the irritation is removed. If we accept
this account of the matter, doubt is not the direct negation or contrary of belief; for the two mainly
affect different parts of the man. Speaking physiologically, belief is a state of the connections between
different parts of the brain, doubt an excitation of brain-cells. Doubt acts quite promptly to destroy
belief. Its first effect is to destroy the state of satisfaction. Yet the belief-habit may still subsist. But
imagination so readily affects this habit, that the former believer will soon begin to act in a half-hearted
manner, and before long the habit will be destroyed. The most important character of doubt is that no
sooner does a believer learn that another man equally well-informed and equally competent doubts
what he has believed, than he begins by doubting it himself. Probably the first symptom of this state of
irritation will be anger at the other man. Such anger is a virtual acknowledgment of one’s own doubt;
that is to say, not a genuine doubt, or feeling of uneasiness, but a sense that it is possible we may
come to doubt it. Such doubt, at first of a purely external nature, sets up as reaction an effort to enter
into the doubt and to comprehend it. Indeed, it is not necessary that one should actually meet with a
man who doubts; for such is the influence of imagination in such matters that as soon as a believer can
imagine that a man, equally well-informed and equally competent with himself, should doubt, doubt
actually begins to set in, in his own state of feeling. From this follows the important corollary that if a
man does not himself really doubt a given proposition he cannot imagine how it can be doubted, and
therefore cannot produce any argument tending to allay such doubt. It thus appears that it is one thing
to question a proposition and quite another to doubt it. We can throw any proposition into the
interrogative mood at will; but we can no more call up doubt than we can call up the feeling of hunger
at will. What one does not doubt one cannot doubt, and it is only accidentally that attention can be
drawn to it in a manner which suggests the idea that there might be a doubt. Thence comes a critical
attitude, and finally, perhaps, a genuine doubt may arise.

1902-03 [c.] | Reason's Rules | MS [R] 596:12

The state of doubt is a state of indeterminacy between two propositions. It is unsatisfactory. It is a
state of stimulation, accompanied by a peculiar feeling.

1905 | What Pragmatism Is | CP 5.416-417
Philosophers of very diverse stripes propose that philosophy shall take its start from one or another state of mind in which no man, least of all a beginner in philosophy, actually is. One proposes that you shall begin by doubting everything, and says that there is only one thing that you cannot doubt, as if doubting were “as easy as lying.” Another proposes that we should begin by observing “the first impressions of sense,” forgetting that our very percepts are the results of cognitive elaboration. But in truth, there is but one state of mind from which you can “set out,” namely, the very state of mind in which you actually find yourself at the time you do “set out” – a state in which you are laden with an immense mass of cognition already formed, of which you cannot divest yourself if you would; and who knows whether, if you could, you would not have made all knowledge impossible to yourself? Do you call it doubting to write down on a piece of paper that you doubt? If so, doubt has nothing to do with any serious business. But do not make believe; if pedantry has not eaten all the reality out of you, recognize, as you must, that there is much that you do not doubt, in the least. Now that which you do not at all doubt, you must and do regard as infallible, absolute truth. Here breaks in Mr. Make Believe: “What! Do you mean to say that one is to believe what is not true, or that what a man does not doubt is ipso facto true?” No, but unless he can make a thing white and black at once, he has to regard what he does not doubt as absolutely true.[—]

Belief is not a momentary mode of consciousness; it is a habit of mind essentially enduring for some time, and mostly (at least) unconscious; and like other habits, it is (until it meets with some surprise that begins its dissolution) perfectly self-satisfied. Doubt is of an altogether contrary genus. It is not a habit, but the privation of a habit. Now a privation of a habit, in order to be anything at all, must be a condition of erratic activity that in some way must get superseded by a habit.

Doubt is a state of mind characterized by a feeling of uneasiness. Nevertheless, we cannot from a logical, and especially from a pragmaticistical point of view, regard the doubt as consisting in feeling. [—] A true doubt is [...] a doubt which really interferes with the proper action of a belief-habit.

Every decent house dog has been taught beliefs that appear to have no application to the wild state of the dog; and yet your trained dog has not, I guess, been observed to have passed through a period of scepticism on the subject. There is every reason to suppose that belief came first, and the power of doubting long after. Doubt, usually, perhaps always, takes its rise from surprise, which supposes previous belief; and surprises come with novel environment. I will only add that though precise reasoning about precise experiential doubt could not entirely destroy doubt, any more than the action of finite conservative forces could leave a body in a continuous state of rest, yet vagueness, which is no more to be done away with in the world of logic than friction in mechanics, can have that effect.
...a doubt is a real state of dissatisfaction; and the common practice of making believe to doubt, and then offering considerations to appease that make-believe doubt, is a foolish waste of time, since the man who does not doubt can realize the state of mind of the man who does [...] only to a very limited extent, and he thus quite fails in all difficult cases to appease any real doubt that may exist, or appeases it quite otherwise than by his attempted reasonings.

1908 | The Bed-Rock Beneath Pragmaticism | LI 379; MS [R] 300:16

Very ignorant persons confound doubt with disbelief. Many others think simple unbelief constitutes doubt. What “doubt” really denotes is to be insupportably discontent to dispose for oneself of the proposition that is said to be “doubted,” in any suggestible way whatever, whether it be to affirm it to oneself, or to deny it, or yet to leave the question of its truth unsettled. The abstract definition is easily apprehended; but an intimate, pillow-sharing acquaintance with the thing must come when living experience brings it.

1908 [c.] | A Neglected Argument for the Reality of God (G) | MS [R] 842:19-20

...belief is essentially satisfactory; and the state of Cartesian doubt is mere pretence or self-deception. For real doubt is most distressing, and nobody can pass from the naturally satisfied state of belief to a state of distressing doubt, unless some still stronger belief forces him to doubt. We cannot pass from satisfaction to dissatisfaction from sheer dissatisfaction with satisfaction.

1911 | A Logical Critique of Essential Articles of Religious Faith | MS [R] 852:8-10

Genuine doubt is a state of mind so distressing that many persons cannot support it long. If I may be allowed to use the word “Habit” to denote any state of mind by virtue of which a person would, under definite circumstances, — mostly, if not invariably, consisting in his experiencing conscious experience of some kind, — either think, or act, or feel in a definite way, [...] then doubt may be defined as the state of mind in which one is stimulated to incompossible intellectuals assents. This is positive doubt, — an irritation not finding its immediate appeasement and therefore resulting (since it is a mental irritation) in conflicting inchoative judgments accompanied with pain. A negative doubt is the mere absence of a state of Belief, that is to say, of a habit of determinate expectation under definite circumstances.