Emotions might contribute to our being rational cognitive agents. Anxiety — and more specifically epistemic anxiety — provides an especially interesting case study into the role of emotion for adaptive cognition. In this paper, I aim at clarifying the epistemic contribution of anxiety, and the role that ill-calibrated anxiety might play in maladaptive epistemic activities which can be observed in psychopathology. In particular, I argue that this emotion contributes to our ability to adapt our cognitive efforts to how we represent the practical factors relevant to the task at hand, by signaling the need for increased cognitive processing and evidence gathering in high-stakes situations. I hypothesize that dysfunctional or ill-calibrated epistemic anxiety might play an important role in the motivation driving persons with obsessive-compulsive disorder (OCD) to invest high amounts of cognitive resources into the resolution of apparently simple and innocuous questions. As I argue, OCD might be conceived as a case in which epistemic anxiety is inappropriately elicited, representing these as high-stakes questions, and inadequately signaling a need for cognition. In this paper, I thus make use of the concept of (epistemic) anxiety as developed in the philosophy of emotion and in epistemology, to propose an account of the role of anxiety in the pathological doubt that is central to obsessive-compulsive disorder.