Preheat oven to 350 degrees F (180 degrees C). Grease a standard-size doughnut pan.

In a large mixing bowl, whisk together the sugar, flour, cocoa powder, baking soda, baking powder, and salt. Stir in the egg, vanilla, melted butter, sour cream, and milk until thoroughly mixed.

Transfer the batter to a pastry bag (or large kitchen bag with the corner snipped off). Fill the depressions in the prepared pan with the batter until 2/3 full. Alternatively, if appearance does not matter, you could spread the batter into the pan using an offset spatula, but this results in more unevenly shaped doughnuts. Bake the doughnuts for 15-18 minutes, or until puffed and a toothpick inserted into the center comes out clean. Cool in the pan for 5-10 minutes, before transfering to a cooling rack to cool completely.