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There are no scientific studies that have been carried out in dogs about whether pups perceive pain at a very young age. In other mammalian species the perception of pain develops from birth onwards and is present by different ages in different species (references below).

It would appear that animals subjected to painful stimuli prior to their ability to consciously perceive them develop a long-lasting hyperalgesia (an increased sensitivity to pain). We don't know how long lasting, possibly lifelong. This has now been demonstrated in lambs for at least a month[1] and people for at least 16 years[2]. Other aspects of mental health, such as depression and psychoses may also be associated with early noxious stimulation in humans[2].

References

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