To think about something is to have an opinion about something. When think is used to talk about opinions, we do not normally use progressive verb forms.
What do you think of his latest film? (NOT What are you thinking of his latest film?)
Who do you think did this? (NOT Who are you thinking did this?)

Think has other meanings as well. When think means ‘plan’ or ‘consider’ progressive verb forms are common.

What are you thinking about? (NOT What do you think about?)
I am thinking of going abroad. (NOT I think of going abroad.)

After think, we use -ing forms (gerunds). Infinitives are possible only if there is an object.
I am thinking of writing a novel. (NOT I am thinking to write a novel.)

Think + object + to be + complement

The structure think + object + complement is sometimes used in a very formal style.

I thought him a stupid.

To be is sometimes used before the complement.

They thought her to be a spy.

In a less formal style, that-clauses are used after think.
I thought that he was a stupid. (Less formal than ‘I thought him a stupid.)
They thought that she was a spy.

In indirect speech
We do not normally use think to introduce indirect questions.

I was wondering if you could lend me some money. (NOT I was thinking if you could lend me some money.)