After Jesus was born in Bethlehem village, Judah territory—this was during Herod's kingship—a band of scholars arrived in Jerusalem from the East. They asked around, "Where can we find and pay homage to the new-born King of the Jews? We observed a star in the eastern sky that signalled his birth. We're on pilgrimage to worship him."

When word of their inquiry got to Herod, he was terrified—and not Herod alone, but most of Jerusalem as well. Herod lost no time. He gathered all the high priests and religion scholars in the city together and asked, "Where is the Messiah supposed to be born?" They told him, "Bethlehem, Judah territory. The prophet Micah wrote it plainly:

"It's you, Bethlehem, in Judah's land, no longer bringing up the rear. From you will come the leader who will shepherd-rule my people, my Israel."

Herod then arranged a secret meeting with the scholars from the East.

Pretending to be as devout as they were, he got them to tell him exactly when the birth-announcement star appeared

Then he told them the prophecy about Bethlehem, and said, "Go find this child. Leave no stone unturned. As soon as you find him, send word and I'll join you at once in your worship." Instructed by the king, they set off. Then the star appeared again, the same star they had seen in the eastern skies. It led them on until it hovered over the place of the child.

They could hardly contain themselves: They were in the right place! They had arrived at the right time! They entered the house and saw the child in the arms of Mary, his mother. Overcome, they kneeled and worshiped him. Then they opened their luggage and presented gifts: gold, frankincense, myrrh. In a dream, they were warned not to report back to Herod. So they worked out another route, left the territory without being seen, and returned to their own country.

After the scholars were gone, God's angel showed up again in Joseph's dream and commanded, "Get up. Take the child and his mother and flee to Egypt. Stay until further notice. Herod is on the hunt for this child, and wants to kill him.

Joseph obeyed. He got up, took the child and his mother under cover of darkness. They were out of town and well on their way by daylight. They lived in Egypt until Herod's death. This Egyptian exile fulfilled what Hosea had preached: "I called my son out of Egypt".

Herod, when he realised that the scholars had tricked him, flew into a rage. He commanded the murder of every little boy two years old and under who lived in Bethlehem and its surrounding hills. (He determined that age from the information he'd gotten from the scholars.)

That's when Jeremiah's sermon was fulfilled:

A sound was heard in Ramah
Weeping and much lament
Rachael weeping for her children
Rachael refusing all solace
Her children were gone
Dead and buried

Matthew 2:1-18 Message translation