Now after the wise man had left, an angel of the Lord appeared to Joseph in a dream and said, "Get up, take the child and his mother, and flee to Egypt, and remain there until I tell you; for Herod is about to search for the child, to destroy him."

Then Joseph got up, took the child and his mother by night, and went to Egypt, and remained there until the death of Herod.

Matthew 2:13-15