Gradually the Cheyenne, moving intermittently by band or village groupings, moved in a generally westward direction, probably as a result of pressure from other tribes moving away from regions of white settlement.

In this earliest known period the Cheyenne were probably forest hunters living in houses of wickiup type similar to those of the Sauk and Fox. The move westward was up the Minnesota River, a tributary of the Mississippi, and thence to the drainage of the Red River of the North in eastern North Dakota. In the Red River area the Cheyenne practiced a mixed economy of horticulture and hunting, and lived in permanent villages in houses of the earth lodge type. One important archaeological site generally agreed to be early Cheyenne is located on a tributary of the Red River near Lisbon, South Dakota, and is dated at about 1750. This site, called the Sheyenne-Cheyenne Site, was an earth lodge village protected on three sides by a deep unbastioned ditch, and on the other side by the river bank. The earth lodges averaged about forty feet in diameter, and were structurally similar to those constructed by the Mandan, Hidatsa and Arikara tribes whose villages were located on the upper Missouri River. Cheyenne pottery from this site shows resemblances both to Missouri River wares, and to certain wares in Minnesota. Bone implements were found in abundance and included agricultural and hide dressing tools. The importance of hunting in the economy was indicated by the great amount of animal bone refuse found. Materials of European origin included iron and brass knife blades and glass beads, but there were no horse bones or other evidence of the horse. This site is interesting in that it indicates that in the mid-eighteenth century the Cheyenne were still a pedestrian people living in relatively permanent villages and practicing some horticulture. However only a half-century later travellers described them as fully equestrian nomads of the Plains.