nature portfolio

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Reporting Summary

Nature Portfolio wishes to improve the reproducibility of the work that we publish. This form provides structure for consistency and transparency in reporting. For further information on Nature Portfolio policies, see our <u>Editorial Policies</u> and the <u>Editorial Policy Checklist</u>.

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For	all st	atistical analyses, confirm that the following items are present in the figure legend, table legend, main text, or Methods section.
n/a	Cor	nfirmed
	×	The exact sample size (n) for each experimental group/condition, given as a discrete number and unit of measurement
x		A statement on whether measurements were taken from distinct samples or whether the same sample was measured repeatedly
×		The statistical test(s) used AND whether they are one- or two-sided Only common tests should be described solely by name; describe more complex techniques in the Methods section.
X		A description of all covariates tested
x		A description of any assumptions or corrections, such as tests of normality and adjustment for multiple comparisons
	×	A full description of the statistical parameters including central tendency (e.g. means) or other basic estimates (e.g. regression coefficient) AND variation (e.g. standard deviation) or associated estimates of uncertainty (e.g. confidence intervals)
×		For null hypothesis testing, the test statistic (e.g. <i>F</i> , <i>t</i> , <i>r</i>) with confidence intervals, effect sizes, degrees of freedom and <i>P</i> value noted <i>Give P values as exact values whenever suitable.</i>
X		For Bayesian analysis, information on the choice of priors and Markov chain Monte Carlo settings
X		For hierarchical and complex designs, identification of the appropriate level for tests and full reporting of outcomes
×		Estimates of effect sizes (e.g. Cohen's d, Pearson's r), indicating how they were calculated
		Our web collection on statistics for biologists contains articles on many of the points above.

Software and code

Policy information about availability of computer code

Data collection

FlyCapture 2

Data analysis

Particle tracking was performed using phasor-based localization, see Martens et al, J.Chem.Phys. 148, 123311 (2018).

Software used: Matlab (version 2021a), Python (version 3.7), PIP (version 20.1.1), Jupyter Notebook (version 6.4.0), Spinnaker SDK (version 2.7.0.128)

Deep Learning post-processing code is available via DOI: 10.5281/zenodo.6974150. Particle dynamics simulation code is available via DOI: 10.5281/zenodo.6998256.

For manuscripts utilizing custom algorithms or software that are central to the research but not yet described in published literature, software must be made available to editors and reviewers. We strongly encourage code deposition in a community repository (e.g. GitHub). See the Nature Portfolio guidelines for submitting code & software for further information.

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Policy information about availability of data

All manuscripts must include a data availability statement. This statement should provide the following information, where applicable:

- Accession codes, unique identifiers, or web links for publicly available datasets

- For clinical datasets or third p	arty data, please ensure that the statement adheres to our <u>policy</u>
Source data are provided with this	paper.
Human research par	ticipants
Policy information about <u>studie</u>	s involving human research participants and Sex and Gender in Research.
Reporting on sex and gender	N/A
Population characteristics	N/A
Recruitment	N/A
Ethics oversight	N/A

Note that full information on the approval of the study protocol must also be provided in the manuscript.

Field-specific reporting

Please select the one below	w that is the best fit for your research	. If you are not sure, read the appropriate sections before making your selection.
X Life sciences	Behavioural & social sciences	Ecological, evolutionary & environmental sciences

For a reference copy of the document with all sections, see nature.com/documents/nr-reporting-summary-flat.pdf

Life sciences study design

All studies must disclose on these points even when the disclosure is negative.

Sample size	No statistical method was used to predetermine sample size. Dilution factors of functionalized particles were chosen such that a few hundred to \sim 1000 particles were present in the field of view. This sample size is large enough to provide sufficient statistics.
Data exclusions	Single particles were selected using pre-established criteria.
Replication	Not applicable. Replicates were measured as time series.
Randomization	Not applicable. Time series were studied with increasing as well as decreasing target concentrations.
Blinding	The study did not involve group allocations.

Reporting for specific materials, systems and methods

We require information from authors about some types of materials, experimental systems and methods used in many studies. Here, indicate whether each material, system or method listed is relevant to your study. If you are not sure if a list item applies to your research, read the appropriate section before selecting a response.

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Materials & experimental systems	Methods
n/a Involved in the study	n/a Involved in the study
Antibodies	ChIP-seq
x Eukaryotic cell lines	Flow cytometry
Palaeontology and archaeology	MRI-based neuroimaging
Animals and other organisms	·
▼ Clinical data	
Dual use research of concern	

Antibodies

Antibodies used	Anti-cortisol monoclonal antibody, clone C53 (ThermoFisher Scientific, MA1-83090).
Validation	See https://www.thermofisher.com/antibody/product/Cortisol-Antibody-clone-BGN-C53-Monoclonal/MA1-83090