I can't tell you what you'll consider useful, but here's what I considered useful, when I started (which was 4 months ago

):

1. I think you should go trough the [Numerai Example Scripts](), that would guide you trough the whole process of training, submitting, etc.

2. Then Check the Benchmark models of Numerai, this is really fresh information:[Benchmark Models - Numerai Tournament]()

3. Watch the [Numerai]() content on YouTube, specifically the Quant Club and the Fireside chats to give you better context.

4. Watch [StudyM8's Numerai Series]()

5. Check the Grid Search article:[Super Massive LGBM Grid Search]() and in general, just search the forum if you happen to have questions

6. Just hop into Discord, a lot of smart people discussing so many things, I picked up a lot there

7. Marcos López de Prado: Advances in Financial Machine Learning book will give you so many new concept and basic understanding on what Numerai does or even Finance

As per what models are considered effective?

I can't really tell, most people are using GBT, there are a few people active on Discord who are using, Genetic Algorithms, Random Forests, Transformers, RNNs, but not much people are conversing about LSTMs.