Yeah exactly. Your post actually reminded me of one of Andrew Ng's videos in his Deep Learning specialization:

Coursera

Why is Deep Learning taking off? - Introduction to Deep Learning | Coursera

Video created by DeepLearning.AI for the course "Neural Networks and Deep Learning". Analyze the major trends driving the rise of deep learning, and give examples of where and how it is applied today.

As a TLDR this graph basically sums up the whole video

So the more data you have, typically the more performant and bigger you can make your neural net. We're definitely in the small neural net category in this competition, so make sure to utilize it well.

Notice the point about traditional learning algorithms, they tend to work better with less data. Seems like people are getting some good success with training on a small number of eras using traditional methods like xgboost, for instance look at BOR0 ranked number 2 at the time of writing:

https://numer.ai/bor0

Even more important than having a large training set is having a large validation set. If you judge your model's performance over a small number of eras, you're not going to get a good idea of how your model really performs in the long run. That's why personally I use cross-validation for the vast majority of my models now.