I think that's an excellent idea, and well stated.

Now so far I don't stake (I'm just here for the math), but it strikes me that an approximate solution until Numerai gets it's staking sorted out would be to stake your 15 model slots from low certainty to high certainty, rank your submissions by your measure of certainty, and submit them to the appropriate model slot on that basis. Maybe something like that would work.

FWIW, OoD was really important in the work I did (ASW) prior to retiring. It could be very useful here.