Advice gathered from students on getting started:

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Follow an online tutorial, like the one provided by Visual Studio Code for setting up the environment if that is where you will write the programs. I use VS Code, and they have some pretty good step-by-step guides on how to use their app for the things you want to do.

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For installing g++ and make in WSL, I first had to update my apt-get using sudo: sudo apt-get update
Then I was able to run:
sudo apt-get install build-essential

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Tried getting GNU Make work using MinGW but could not get it to work. Decided to use WSL instead, which worked flawlessly.