Machine learning for practical projects

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Chapter 1

Introduction

The `finmetrika-ml` library is a machine learning library for practical projects, predominantly for the financial industry.

The library is organized as follows:

```
finmetrika_ml
├── data
    ├── processing.py
    └── vizualization.py
├── model
    ├── training.py
    ├── evaluation.py
    └── metrics.py
└── utils.py
```

To install use the `pip` command in your virtual environment:

```
pip install finmetrika_ml
```

Chapter 2

Data Processing

Chapter 3

utils

Various utility functions for checking and defining compute engine, logging and creating the experimentation documentation.

Reproducibility is one of the most important aspects of proper project development and management, for ourselves, as well as for other people to whom we will share the project and possibly need to make decisions based on the results.

set_all_seeds

set_all_seeds(seed:int)

Set the seed for packages: python, numpy, torch, torch.cuda, and mps

Arguments

	type	default	description
seed	int	None	Positive integer value.

We can set the seed for most of the libraries that we use in machine learning like: `numpy`, `torch`, `torch.cuda`, `mps` as well as for Python in general.

```
set_all_seeds(seed=42)
```

If you are using `FLAGS` then simply replace the value of the seed for the dataclasss defined for the reproducibility. For example, if my dataclass is called `seed` then I would use:

```
set_all_seeds(FLAGS.seed)
```

---

check_device

check_device(verbose:bool)

Check which compute device is available on the machine.

Arguments

	type	default	description
verbose	bool	True	Print which device is recognized.

```
device = check_device()
```

```
Using mps device!
```