

ACKNOWLEDGEMENTS

I would like to express my sincere thanks to my supervisor, Associate Professor Dr. Sim Chiaw Hock, for his advice on the contents of this thesis, for his great attention in reading the drafts of this work, and for his many invaluable suggestions.

I would also like to thank all fellow friends in the Mathematics department of the University of Malaya for their kind assistance throughout the study that led to this thesis.

Finally, I would like to dedicate this thesis to my family for without them none of this would have been possible.

ABSTRACT

Seasonal adjustment techniques such as the Census X-11 and *ARIMA*-model-based procedures are used mainly in business and economic studies. In view of the similarity in basic structure and composition of hydrologic time series to commercial time series, in the first part of this study, we appraise the applicability of these techniques in hydrologic studies.

The need for non-Gaussian models in describing hydrologic time series has long been felt since most hydrologic series are skewed and have long-term correlation structures. In this study, a new Gamma-like autoregressive-moving average model is developed, its probabilistic properties such as bivariate distribution, covariance structure, conditional expectation are established. As an application, this model is fitted to mean monthly flows of Perak river in Malaysia and its performance investigated.