Henri Léon Lebesgue 1875 − 1941 (Beauvais, France).

Lebesgue integral. Topology. Fourier series. Had an argument with Borel (dept. of defense) during WWI.

Félix Edouard Justin Émile Borel 1871 − 1956 (Saint Affrique, France).

After studying, take exams to go to University. Ranked first and so could choose to go to École Polytechnique or the École Normale. PhD with 22. Lecturer for 3 years in Lilles, published 22 papers! Volunter to go to WWI. Worked on: Set theory. Measure of sets. Real/complex functions. Differential equations. Probability. Etc.

Johann Carl Friedrich Gauss 1777 − 1855 (Brunswick, now Germany).

With 7: could sum the integers from 1 to 100! Phd: Fundamental theorem of algebra (complex roots). In 1801: Predicted the position of Ceres (dwarf planet). Worked on everything from number theory to optics, via statistics and mechanics.

David Hilbert 1862 − 1943 (Wehlau, now Kaliningrad, Russia).

He did not shine at school: described himself as a "dull and silly" boy. 1885: PhD, then Staatsexamen (to be a teacher in a Gymnasium). 1893: Full professor in Königsberg. Travel in Germany too meet other leading mathematicians. 1939: Mittag-Leffler prize. One of the most influential and universal mathematicians of 19th, early 20th centuries: Functional analysis, number theory, physics, etc.

Augustin Louis Cauchy 1789 − 1857 (Paris, France).

École Polytechnique and then École des Ponts et Chaussées. Worked on diff. eq. with application to physics. Father of real complex analysis. 789 articles.

Karl Hermann Amandus Schwarz $1843 - 1921$ (Hermsdorf, now Poland).

Studied chemistry in Berlin but Kummer and Weierstrass persuaded him to change to mathematics. 1864: PhD at the University of Berlin. Worked in Halle, ETHZ, Göttingen. Main work in complex analysis. Had 20 PhD students.

Johan Ludwig William Valdemar Jensen

$1859 - 1925$ (Nakskov, Denmark).

Moved to northern Sweden: described his childhood years as "the most wonderful of his life". Published first paper alone, as a student at the College of Technology, Copenhagen. Worked for a telephone company to support himself and be able to be an amateur mathematician. Worked on Riemann Hypothesis, infinite series, gamma function, etc.

Robert Brown 1773 − 1858 (Montrose, Scotland).

Studied medicin and botanic at the Univ. of Edinburgh. One of the first to use a microscope. In 1827: Discover Brownian motion (pollen in water) Explanation provided by Einstein and Smoluchowski.

Norbert Wiener $1894 - 1964$ (Columbia, Missouri, USA).

Had problems at school. His father decided to teach him. Start to study zoology at Harward, then mathematics and philosophy. Professor at MIT. Work: Brownian motion, stochastic processes, cybernetics (founder), quantum theory, etc.

Kiyosi Ito 1915 − 2008 (Hokusei-cho, Japan). "Ever since I was a student, I have been attracted to the fact that statistical laws reside in seemingly random phenomena. Although I knew that probability theory was a mean of describing such phenomena, I was not satisfied with contemporary papers or works on probability theory, since they did not clearly define the random variable, the basic element of probability theory." First worked at the Cabinet Statistics Bureau, then at Nagoya Imperial University (also at Aarhus, Cornell and Standford University from 1961 to 1975). Creator of the modern theory of stochastic analysis.
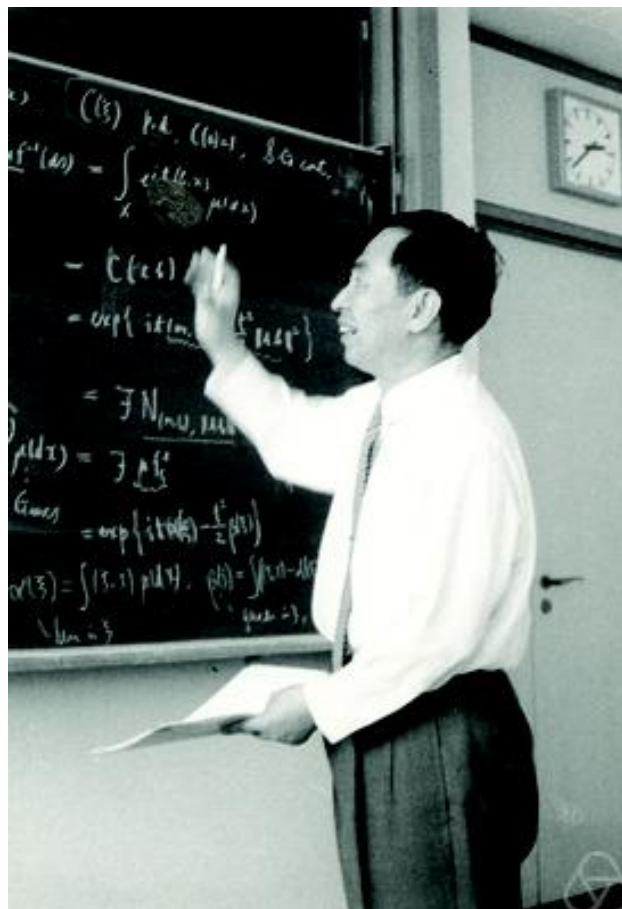
Leonhard Euler 1707 − 1783 (Basel, Switzerland).

Entered the University at the age of 14. Had Johann Bernoulli as mentor. Worked in almost all areas of mathematics. If all his work would have been printed, this would represent ca. 50 books.
Best mathematician in the world.

Gisiro Maruyama 1916 − 1986 (Nagano, Japan). B.S. at Tohoku Imperial University in 1937. Worked on stochastic processes. Know for the Euler-Maruyama scheme.