Sorting Overview

Sort Name	Stable/ Non- stable	Notes
Selection Sort	Unstable	Always $O(n^2)$, but simple to implement. Can be used with linked lists. Minimizes the number of item-swaps (important if swaps are slow)
Insertion Sort	Stable	$O(n)$ for already or nearly-ordered arrays. $O(n^2)$ otherwise. Can be used with linked lists. Easy to implement.
Bubble Sort	Stable	O(n) for already or nearly-ordered arrays (with a good implementation). O(n²) otherwise. Can be used with linked lists. Easy to implement. Rarely a good answer on an interview!
Shell Sort	Unstable	$O(n^{1.25})$ approx. OK for linked lists. Used in some embedded systems (eg, in a car) instead of quicksort due to fixed RAM usage.
Quick Sort	Unstable	$O(n \log_2 n)$ average, $O(n^2)$ for already/mostly/reverse ordered arrays or arrays with the same value repeated many times. Can be used with linked lists. Can be parallelized across multiple cores. Can require up $O(n)$ slots of extra RAM (for recursion) in the worst case, $O(\log_2 n)$ avg.
Merge Sort	Stable	O(n log ₂ n) always. Used for sorting large amounts of data on disk (aka "external sorting"). Can be used to sort linked lists. Can be parallelized across multiple cores. Downside: Requires n slots of extra memory/disk for merging – other sorts don't need xtra RAM.
Heap Sort	Unstable	$O(n \log_2 n)$ always. Sometimes used in low-RAM embedded systems because of its performance/low memory req'ts.