Baby Steps are Slow
Terminology: Given any array $A$ of $n$ data values, we will say that a pair is any two entries $(A[i], A[j])$ with $i < j$. We say that a pair $(A[i], A[j])$ is inverted if $A[i] > A[j]$. 
Note that with n data values there are $n(n-1)/2$ pairs: $A[0]$ is paired with $(n-1)$ entries, $A[1]$ is paired with $(n-2)$ entries and so forth. The numbers

$$(n-1) + (n-2) + ... + 1$$

sum to

$$n(n-1)/2$$
Now, suppose we start with \( n \) distinct data values. Think of all of the different ways we could order them. Each ordering has a reversal (just put the data in the opposite order). A pair that is not inverted in one of these orderings is inverted in its reversal. If we sum the inversions in any order and in its reversal we get \( n(n-1)/2 \). This means the average number of inversions over all possible orderings is \( n(n-1)/4 \).
**Theorem**: Any sorting algorithm that sorts by interchanging adjacent data elements (BubbleSort, InsertionSort) or that moves an element $k$ places only after doing $k$ comparisons has an average-case running time at least $\Omega(n^2)$.

**Proof**: A data interchange of adjacent elements will correct only one inversion, and on average there are $n(n-1)/4$ inversions to correct. An interchange of elements $k$ steps apart corrects at most $k$ inversions.
Moral: If we want to do better than $O(n^2)$ in sorting, we need to find better ways to move the data around. One step per comparison won't do the trick.

Moral: One step per comparison is the only option for sorting linked lists in place, so sorting a linked list as a linked list is inherently $O(n^2)$. If you have a large linked list it would be faster to copy the data into an array, sort the array, and copy the data back into the linked list.