Language-integrated Provenance

Stefan Fehrenbach  James Cheney
University of Edinburgh
stefan.fehrenbach@ed.ac.uk  jcheney@inf.ed.ac.uk

Abstract

Provenance, or information about the origin or derivation of data, is important for assessing the trustworthiness of data and identifying and correcting mistakes. Most prior implementations of data provenance have involved heavyweight modifications to database systems and little attention has been paid to how the provenance data can be used outside such a system. We present extensions to the Links programming language that build on its support for language-integrated query to support provenance queries by rewriting and normalizing monadic comprehensions and extending the type system to distinguish provenance metadata from normal data. The main contribution of this paper is to show that the two most common forms of provenance can be implemented efficiently and used safely as a programming language feature with no changes to the database system.

1. Introduction

A Web application typically spans at least three different computational models: the server-side program, browser-side HTML or JavaScript, and SQL to execute on the database. Coordinating these layers is a considerable challenge. Recently, programming languages such as Links (Cooper et al. 2007), Hop (Serrano 2009) and Ur/Web (Chlipala 2015) have pioneered a cross-tier approach to Web programming. The programmer writes a single program, which can be type-checked and analyzed in its own right, but parts of it are executed to run efficiently on the multi-tier Web architecture by translation to HTML, JavaScript and SQL. Cross-tier Web programming builds on language-integrated query (Meijer et al. 2006), a technique for safely embedding database queries into programming languages.

When something goes wrong in a database-backed Web application, understanding what has gone wrong and how to fix it is also a challenge. Often, the database is the primary "state" of the program, and problems arise when this state becomes inconsistent or contains erroneous data. For example, Figure 1 shows Links code for querying data from a (fictional) Scottish tourism database, with the result shown in Figure 2. Suppose one of the phone numbers in

```plaintext

var agencies = table "Agencies"
with (name: String, based_in: String, phone: String)
from db;

var externalTours = table "ExternalTours"
with (name: String, destination: String, type: String, price: Int)
from db;

var q1 = query {
for (a <-> agencies)
for (e <-> externalTours)
where (a.name == e.name && e.type == "boat")
[(name = e.name, phone = a.phone)]
}
```

Figure 1. Links table declarations and example query

<table>
<thead>
<tr>
<th>name</th>
<th>phone</th>
</tr>
</thead>
<tbody>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
</tr>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
</tr>
<tr>
<td>Burns's</td>
<td>607 3000</td>
</tr>
</tbody>
</table>

Figure 2. Example query results

prior work considers the interaction of provenance with clients of the database.

We propose language-integrated provenance, a new approach to implementing provenance that leverages the benefits of language-integrated query. In this paper, we present two instances of this approach, one which computes where-provenance showing where in the underlying database a result was copied from, and another which computes lineage showing all of the parts of the underlying database that were needed to compute part of the result. Both techniques are implemented by a straightforward source-to-source translation which adjusts the types of query expressions to incorporate provenance information and changes the query behavior to generate and propagate this information. Our approach is implemented in Links, and benefits from its strong support for rewriting queries to efficient SQL equivalents, but the underlying ideas may be applicable to other languages that support language-integrated query, such as F# (Syme 2006), SML# (Ohor and Uent 2011), or Ur/Web (Chlipala 2015).

Most prior implementations of provenance involve changes to relational database systems and extensions to the SQL query language, departing from the SQL standard that relational databases implement. To date, none of these proposals have been incorporated into the SQL standard or supported by mainstream database systems. If such extensions are adopted in the future, however, we can simply generate queries that use these extensions in Links. In some of these systems, enabling provenance in a query changes the result type of the query (adding an unpredictable number of columns). Our approach is the first (to the best of our knowledge) to provide type-system support that makes sure that the extra infor-
mation provided by language-integrated provenance queries is used safely by client.

Our approach builds on Links’s support for queries that construct nested collections \cite{Cheney2014}. This capability is crucial for lineage, because the lineage of an output record is a set of relevant input records. Moreover, our provenance translations can be used with queries that construct nested results. Our approach is also distinctive in allowing fine-grained control over where-provenance. In particular, the programmer can decide whether to enable or disable where-provenance tracking for individual input table fields, and whether to keep or discard provenance for each result field.

We present two simple extensions to Links to support where-provenance and lineage, and give (provably type-preserving) translations from both extensions to plain Links. We have implemented both approaches and experimentally validated them using a synthetic benchmark. Provenance typically slows down query evaluation because more data is manipulated. For where-provenance, our experiments indicate a constant factor overhead of 1.5–2.8. For lineage, the slowdown is between 1.25 and 7.55, in part because experiments indicate a constant factor overhead of 1.5–2.8. For linear applications, these results appear to be in a reasonable range: for example, provenance and lineage, and give (provably type-preserving) translations from both extensions to plain Links. We have implemented both approaches and experimentally validated them using a synthetic benchmark. Provenance typically slows down query evaluation because more data is manipulated. For where-provenance, our experiments indicate a constant factor overhead of 1.5–2.8. For lineage, the slowdown is between 1.25 and 7.55, in part because evaluating lineage queries usually requires manipulating more data. Although we have not yet compared our approach directly to other systems, these results appear to be in a reasonable range: for example, the Perm system \cite{Glavic2009} reports slowdowns of 3–30 for a comparable form of lineage.

This paper significantly extends an earlier workshop paper \cite{Fehrenbach2015}. The workshop version only outlined our initial design for where-provenance in Links; this paper presents the fully-implemented system, extends it to support lineage, and gives a detailed experimental evaluation of both extensions.

2. Overview

In this section we give an overview of our approach, first covering necessary background on Links and language-integrated query based on comprehensions, and then showing how provenance can be supported by query rewriting in this framework. We will use a running example of a simple tours database, with some example data shown in Figure 5.

2.1 Links background

We first review a subset of the Links programming language that includes all of the features relevant to our work; we omit some features (such as effect typing, polymorphism, and concurrency) that are not required for the rest of the paper. We also omit detailed discussion of the operational semantics of Links, which is presented in previous work \cite{Lindley2012}.

Figure 3 presents a simplified subset of Links syntax, sufficient for explaining the provenance translations in this paper. Types include base types \( O \) (such as integers, booleans and strings), table types \( \text{table}(l_1 : A_1) \), function types \( A \rightarrow B \), record types \( (l_1 : A_1) \), and collection types \( [A] \). In Links, collection types are treated as multisets inside database queries (reflecting SQL’s default multiset semantics), but represented as lists during ordinary execution.

Expressions include standard constructs such as constants, variables, record construction and field projection, conditionals, functions and application. We freely use pair types \((A, B)\) and pair syntax \((M, N)\) and projections \(M.1, M.2\) etc., which are easily definable using records. Constants \(c\) can be functions such as integer addition, equality tests, etc.; their types are collected in a signature \( \Sigma \). In Links we write \( \text{var } x = M ; N \) for binding a variable \( x \) to \( M \) in a \( N \). The semantics of the Links constructs discussed so far is call-by-value. The expression \( \text{query } \{M\} \) introduces a query block, whose content is not evaluated in the usual call-by-value fashion but instead first normalized to a form equivalent to an SQL query, and then submitted to the database server. The resulting table (or tables, in the case of a nested query result) are then translated into a Links value. Queries can be constructed using the expressions for the empty collection [], singleton collection \( [M] \), and concatenation of collections \( M ++ N \). In addition, the comprehension expressions \( \text{for}(x <\!\!<\!\!<) M \) and \( \text{for}(x <\!\!<\!\!<) L \) allow us to form queries involving iteration over a collection. The difference between the two expressions is that \( \text{for}(x <\!\!<\!\!<) M \) expects \( M \) to be a table reference, whereas \( \text{for}(x <\!\!<\!\!<) L \) expects \( M \) to be a collection. The expression \( \text{where} (M) \) is essentially equivalent to \( \text{if} \{M\} \{\} \{\} \), and is intended for use in filtering query results. The expression \( \text{empty} (M) \) tests whether the collection produced by \( M \) is empty. These comprehension syntax constructs can also be used outside a query block, but they are not guaranteed to be translated to queries in that case. The insert, delete and update expressions perform updates on database tables; they are implemented by direct translation to the analogous SQL update operations.

The type system (again a simplification of the full system) is illustrated in Figure 3. Many rules are standard; we assume a typing signature \( \Sigma \) mapping constants and primitive operations to their types. The rule for query \( \{M\} \) refers to an auxiliary judgment \( A :: QType \) that essentially checks that \( A \) is a valid query result type, meaning that it is constructed using base types and collection or record type constructors only:

\[
\frac{}{O :: QType} \quad \frac{[A_i :: QType]_{i=1}^{n} \quad A :: QType}{A :: QType}.
\]

Similarly, the \( R :: BaseRow \) judgment ensures that the types used in a row are all base types:

\[
\frac{}{R :: BaseRow} \quad \frac{R, i :: O :: BaseRow}{R :: BaseRow}.
\]

The full Links type system also checks that the body \( M \) uses only features available on the database (and only calls functions that satisfy the same restriction). The rules for other query operations are straightforward, and similar to those for monadic comprehensions in other systems. Finally, the rules for updates (insert, update, and delete) are also mildly simplified; in the full system, the conditions and update expressions are required to be database-executable operations. \cite{Lindley2012} presents a more complete formalization of Links’s type system that soundly characterizes the intended run-time behavior.
Writing programs that interact with databases can be tricky, because different functions can be called safely from query blocks. We use SQL embedding as a simplified version of the full language in several respects. Links contributes queries from such expressions. The comprehension approach builds on foundations for querying databases using comprehensions developed by Buneman et al. (1995), and has been adopted in languages such as F# (Syme 2000) and Links (Cooper et al. 2007) as well as libraries such as Database-Supported Haskell (Giorgetti et al. 2013).

The advantage of the comprehension approach is that it provides a higher level of abstraction for programmers to write queries, without sacrificing performance. This advantage is critical to our work, so we will explain it in some detail. For example, the query shown in Figure 1 illustrates Links comprehension syntax. It asks for the names and phone numbers of all agencies having an external tour of type "boat". The keyword for performs a comprehension over a table (or other collection), and the where keyword imposes a Boolean condition filtering the results. The result of each iteration of the comprehension is a singleton collection containing the record (name = e.name, phone = e.phone).

Monadic comprehensions do not always correspond exactly to SQL queries, but under certain reasonable assumptions, it is possible to normalize these comprehension expressions to a form that is easily translatable to SQL. For example, the following query

\[
\text{var q1 = query}\{\}
\]
Although comprehension-based language-integrated query may force the typechecker to check that the code inside the query which parts may be executed on the database. Using the operations that are allowed in the database.

ponents, provided the functions are nonrecursive and only perform can use functions to factor the previous query into reusable com-

Subsequent work has shown how to support higher-order functions (Cooper 2009; Lindley and Cheney 2012) to track which parts of the program must be executed in the host language and which parts may be executed on the database. Using the query keyword above forces the typechecker to check that the code inside the braces will successfully execute on the database.

2.3 Higher-order functions and nested query results

Although comprehension-based language-integrated query may seem (at first glance) to be little more than a notational convenience, it has since been extended to provide even greater flexibility to programmers without sacrificing performance.

The original results on normalization (due to Wong (1996)) handle queries over flat input tables and producing flat result tables, and did not allow calling user-defined functions inside queries. Subsequent work has shown how to support higher-order functions (Cooper 2009; Grust and Ulrich 2013) and queries that construct nested collections (Cheney et al. 2014c). For example, we can use functions to factor the previous query into reusable components, provided the functions are nonrecursive and only perform operations that are allowed in the database.

```haskell
fun matchingAgencies(name) {  
  for (a <- Agencies)  
    where (a.name == name)  
      [[name = e.name, phone = a.phone]]  
}  

var q1' = query {  
  for (e <- externalTours)  
    where (e.type == "boat")  
      matchingAgencies(e.name)  
}
```

Cooper’s results show that these queries still normalize to SQL-equivalent queries, and this algorithm is implemented in Links. Similarly, we can write queries whose result type is an arbitrary combination of record and collection types, not just a flat collection of records of base types as supported by SQL.

```haskell
var q2 = query {  
  for (a <- Agencies)  
    tours = for (e <- externalTours)  
      where (e.name == a.name)  
        [(dest = e.destination, type = e.type)]  
}
```

This query produces records whose second tours component is itself a collection — that is, the query result is of the type 

```
(name: String, [(dest: String, type: Type)])
```

which contains a nested occurrence of the collection type constructor 

The query does not directly correspond to a SQL query due to the alternation of `for` and `where` operations; nevertheless, query normalization generates a single equivalent SQL query in which the `where` conditions are both pushed into the SQL query’s WHERE clause:

```sql
SELECT e.name AS name, a.phone AS phone
FROM ExternalTours e, Agencies a
WHERE e.type = 'boat' AND a.name = e.name
```

Normalization frees the programmer to write queries in more natural ways, rather than having to fit the query into a pre-defined template expected by SQL.

However, this freedom can also lead to problems, for example if the programmer writes a query-like expression that contains an operation, such as print or regular expression matching, that cannot be performed on the database. In early versions of Links, this could lead to unpredictable performance, because queries would unexpectedly be executed on the server instead of inside the database. The current version uses a type-and-effect system (as described by Cooper (2009) and Lindley and Cheney (2012)) to track which parts of the program must be executed in the host language and which parts may be executed on the database. Using the query keyword above forces the typechecker to check that the code inside the braces will successfully execute on the database.

4 Where-provenance and lineage

As explained in the introduction, provenance tracking has been explored extensively for queries in the database community. We are now in a position to explain how these provenance techniques can be implemented on top of language-integrated query in Links. We review two of the most common forms of provenance, and illustrate our approach using examples; the rest of the paper will use similar examples to illustrate our implementation approach.

Where-provenance is information about where information in the query result “came from” (or was copied from) in the input. Buneman et al. (2001) introduced this idea; our approach is based on a later presentation for the nested relational calculus by Buneman et al. (2008). A common reason for asking for where-provenance is to identify the source of incorrect (or surprising) data in a query result. For example, if a phone number in the result of the example query is incorrect, we might ask for its where-provenance.

In our system, this involves modifying the input table declaration and query as follows:

```haskell
var agencies = table "Agencies"
  with (name: String, basedIn: String, phone: String)
where phone prov default
```

The annotation `phone prov default` says to assign phone numbers the “default” provenance annotation of the form (Agencies, phone, i) where i is the object id (oid) of the corresponding row.

The field value will be of type `Prov[String]`; the data value can be accessed using the keyword `data` and the provenance can be accessed using the keyword `prov`, as follows:

```haskell
var q1'' = query {  
  for (a <- Agencies)  
    for (e <- externalTours)  
      where (a.name == e.name && e.type == "boat")  
        [(name = e.name,  
          phone = data a.phone, p_phone = prov a.phone)]  
}
```

The result of this query is as follows:

<table>
<thead>
<tr>
<th>name</th>
<th>phone</th>
<th>p_phone</th>
</tr>
</thead>
<tbody>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
<td></td>
</tr>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
<td></td>
</tr>
<tr>
<td>Burn's</td>
<td>607 3600</td>
<td></td>
</tr>
</tbody>
</table>

Why-provenance is information that explains “why” a result was produced. In a database query setting, this is usually taken
to mean a justification or witness to the query result, that is, a subset of the input records that includes all of the data needed to generate the result record. Actually, several related forms of why-provenance have been studied (Cui et al 2004; Buneman et al 2001; Cheney et al 2009; Glavic et al 2013), however, many of these only make sense for set-valued collections, whereas Links currently supports multiset semantics. In this paper, we focus on a simple form of why-provenance called lineage which is applicable to either semantics.

Intuitively, the lineage of a record r in the result of a query is a subset L of the records in the underlying database db that “justifies” or “witnesses” the fact that r is in the result of Q on db. That is, running Q on the lineage L should produce a result containing r, i.e. r ∈ Q(L). Obviously, this property can be satisfied by many subsets of the input database, including the whole database db, and this is part of the reason why there exist several different definitions of why-provenance (for example, to require minimality). A common approach is to define the lineage to be the set of all input database records accessed in the process of producing r; this is a safe overapproximation to the minimal lineage, and usually is much smaller than the whole database.

We identify records in input database tables using pairs such as (AgencyTours,2) where the first component is the table name and the second is the row id, and the lineage of an element of a collection is just a collection of such pairs. (Again, this has the benefit that we can use a single type for references to data in multiple input tables.) Using this representation, the lineage for q1 is as follows:

<table>
<thead>
<tr>
<th>name</th>
<th>phone</th>
<th>lineage</th>
</tr>
</thead>
<tbody>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
<td>[(Agencies,1),(ExternalTours,5)]</td>
</tr>
<tr>
<td>EdinTours</td>
<td>412 1200</td>
<td>[(Agencies,1),(ExternalTours,6)]</td>
</tr>
<tr>
<td>Burns’s</td>
<td>607 3000</td>
<td>[(Agencies,2),(ExternalTours,7)]</td>
</tr>
</tbody>
</table>

In our system, to obtain these results we simply use the keyword lineage instead of query: for example, for q1 we would simply write:

```java
lineage {    
  for (a <= agencies)  
    for (e <= externalTours)  
      where (a.name == e.name && e.type == "boat")  
      [(name = a.name, phone = a.phone, p.phone = a.phone)]  
}
```

Links’s capabilities for normalizing and efficiently evaluating queries provide the key ingredients needed for computing provenance. For both where-provenance and lineage, we can translate programs using the extensions described above, in a way that both preserves types and ensures that the resulting query expressions can be converted to SQL queries. In the rest of this paper, we give the details of these translations and present an experimental evaluation showing that its performance is reasonable.

3. Provenance translations

In this section we present the key technical contributions of this paper. We present two extensions of Links: Links\(^W\) , which supports where-provenance in queries, and Links\(^L\), which supports lineage in queries. We show that both extensions can be implemented by a type-preserving source-to-source translation to plain Links.

<table>
<thead>
<tr>
<th>PROV</th>
<th>DATA</th>
</tr>
</thead>
<tbody>
<tr>
<td>Γ ⊢ M : Prov(A)</td>
<td>Γ ⊢ M : Prov(A)</td>
</tr>
<tr>
<td>Γ ⊢ M : (String, String, Int)</td>
<td>Γ ⊢ data M : A</td>
</tr>
</tbody>
</table>

```
TABLE
R :: BaseRow
  Γ ⊢ table with (R) where S : tableSpec(R)

Γ ⊢ S : ProvSpec(R) 
Γ ⊢ S = ProvSpec(R) 
Γ ⊢ M : (R) -> (String, String, Int) 
Γ ⊢ M : ProvSpec(R) 
R ⊲ = R
(R, l : O) ⊲ (S, l prov s) = (R ⊲ S, l : Prov(O))
```

3.1 Where-Provenance

Links\(^W\) extends Links with support for where-provenance. The syntax shown in Figure 6 is extended as follows:

```
O ::= · · · | Prov(O)
L, M, N ::= · · · | data M | prov M
  | table n with (R) where S
S ::= · · · | S, l prov s
s ::= default | M
```

We introduce the type constructor Prov(O), where O is a type argument of base type. We treat Prov(O) itself as a base type, so that it can be used as part of a table type. (This is needed for initializing provenance as explained below.) Values of type Prov(O) are annotated with where-provenance, where the annotation consists of a triple (R, f, i) where R is the source table name, f is the field name, and i is the row identifier. For example, 42 #("QA", "a", 23) represents the answer 42, of type Prov(Int) which was copied from row 23, column a, of table QA. We print the provenance of a value as a comment (following #) to indicate that it can not be directly entered into Links\(^W\). The type Prov(O) is abstract, without a visible constructor, so only the Links\(^W\) runtime can construct values of provenance type.

There are two operations on values with provenance type: data N extracts the data value of some expression N; similarly, prov N extracts its argument’s where-provenance triple.

In addition, we extend the syntax of table expressions to allow a list of provenance initialization specifications \(| prov s \). A specification s is either the keyword default or an expression M which is expected to be of type \((l_i : O_i) \rightarrow \text{(String, String, Int)})\.

We have three kinds of columns: (1) regular columns with labels l, (2) default columns with type Def (\(\text{Def}(t)\) where t is a base type), and (3) \(\text{ProvSpec}(t)\) columns which can only appear in the left side of a table expression.

Figure 7. Type translation and erasure.

```sql
PROV
```

```sql
DATA
```
where \( \mathcal{R} \) is in some set of indices \( \mathcal{R} \). For these columns we do not compute provenance. (2) Columns with default where-provenance have labels \( \mathcal{l}_d \) where \( d \in D \). For these columns we compute provenance derived from their location in the database given by table name, column name, and the row’s oid. (3) Columns with external where-provenance have labels \( \mathcal{l}_e \) where \( e \in E \). For these columns we obtain provenance by calling a user-provided function with the row as input. Such user-defined provenance calculation functions have to be pure and database-executable, but they are otherwise free to do whatever they want. The envisioned use is fetching existing provenance metadata that is stored separately from the actual data.

The typing rules for the new constructs of \( \text{Links}^W \) are shown in Figure 8. These rules employ an auxiliary judgment \( \Gamma \vdash S : \text{ProvSpec}(R) \), meaning that in context \( \Gamma \), the provenance specification \( S \) is valid with respect to record type \( R \). As suggested by the typing rule, the \( prov \) keyword extracts the provenance from a value of type \( \text{Proven}(A) \), and \( data \) extracts its data, the \( A \)-value. The complex rule is that for the table construct. The rule for typing table references also uses an auxiliary operation \( \text{Prov}^n_S \) which, given a row type \( R \), a table name \( n \), a variable \( x \) and a provenance specification \( S \), constructs a record in which each field contains data from \( x \) along with the specified provenance (if any). We wrap the iteration in an anonymous function to delay execution; otherwise, the provenance-annotated table would be constructed in memory when the table reference is first evaluated. We will eventually apply this function in a query, and the Links query normalizer will inline the provenance annotations and normalize them along with the rest of the query.

We translate table comprehensions to comprehensions over the second component of a translated table declaration. Since that component is a function, we have to apply it to a (unit) argument.

For example, recall the example query \( q^* \) from Section 2. The table declaration translates as follows:

\[
\begin{align*}
\text{var agencies} &= \text{table "Agencies"} \\
&\text{with (name: String, based:in: String, phone: String)} \\
&\text{fun () { } for (t <- table "Agencies") } \\
&\text{[name: t.name, based:in: t.based:in, } \\
&\text{phone: t.phone, prov = ("Agencies", "phone", t.oid)] } \\
\end{align*}
\]

The translation of the \( \text{externalTours} \) table reference is similar, but simpler, since it has no prov annotations. The query translates to:

\[
\begin{align*}
\text{query} &= \text{for (a <- agencies.2()) } \\
&\text{for (e <- externalTours.2()) } \\
&\text{where (a.name == e.name & e.type == "boat") } \\
&\text{[name = e.name, } \\
&\text{phone = a.phone.data, prov = a.phone.prov] } \\
\end{align*}
\]

Moreover, after inlining the adjusted definitions of \( \text{agencies} \) and \( \text{externalTours} \) and normalizing, the provenance computations in the delayed query \( \text{agencies.2} \) are also inlined, resulting in a single SQL query.

The (intended) correctness property of the where-provenance translation is that it preserves well-formedness, as follows:

**Theorem 1.** For every \( \text{Links}^W \) term \( M \):

\[\Gamma \vdash \text{Links}^W M : A \Rightarrow \text{ProvSpec}(R) \Rightarrow \text{ProvSpec}(R) \]
We translate a table iteration \( D \) with lineage. As the result of our transformed comprehension, we reach a fresh variable \( z \) of the lineage-computing view of \( L \). Referring to the table row annotated with lineage, and \( z \) referring to the result of the original comprehension’s body, also annotated with lineage. As the result of our transformed comprehension, we return the plain data part of \( z \) as our data, and the combined lineage annotations of \( y \) and \( z \) as our provenance. (Handling \( \text{where} \)-clauses is straightforward, shown in Figure 9.)

One subtlety here is that lineage blocks need not be closed, and so may refer to variables that were defined (and will be bound to values at run time) outside of the lineage block. This could cause problems: for example, if we bind \( z \) to a collection \([1, 2, 3]\) outside a lineage block and refer to it in a comprehension inside such a block then uses of \( x \) will expect the collection elements to be records such as \((data = 1, prov = L)\) rather than plain numbers. Therefore, such variables need to be adjusted so that they will have appropriate structure to be used within a lineage block. The auxiliary type-indexed function \( \text{d2L}[A] \) accomplishes this by mapping a value of type \( \text{D}[A] \) to one of type \( \text{L}[A] \). We define \( \text{L}[-] \) as a function that applies \( \text{L}[-] \) to its argument and substitutes all free variables \( x : A \) with \( \text{d2L}[A](x) \).

The \( \text{D}[-] \) translation also has to account for functions that are defined outside lineage blocks but may be called either outside or inside a lineage block. To support this, the case for functions in the \( \text{D}[-] \) translation creates a pair, whose first component is the recursive \( \text{D}[-] \) translation of the function, and whose second component uses the \( \text{L}[-] \) translation to create a version of the function callable from within a lineage block. (We use \( \text{L}[-] \) because functions also need not be closed.) Function calls outside lineage blocks are translated to project out the first component; function calls inside such blocks are translated to project out the second component (this is actually accomplished via the \( A \rightarrow B \) case of \( \text{d2L} \)).

Finally, notice that the \( \text{D}[-] \) translation maps table types and table references to pairs. This is similar to the \( \text{L}[-] \) translation, so we do not explain it in further detail; the main difference is that we just use the old field to assign default provenance to all rows.

For example, if we wrap the query from Figure 3 in a lineage block it will be rewritten to this:

\[
\begin{align*}
&\text{for } (y, a \leftarrow \text{agencies.2}) \text{ do } \\
&\text{for } (z, \text{e} \leftarrow \text{for internalTours.2 do } \\
&\text{for } (z, \text{e} \leftarrow [[\text{data} = (\text{name} = y, \text{data.name}, \\
&\text{phone = y, \text{data.phone}), \\
&\text{prov = []})] \\
&\text{where } (y, \text{data.name} = y, \text{data.name}) \\
&\& \text{\& \& y, \text{data.type} == "boat") \\
&\text{[(data = z, \text{data}, \\
&\text{prov = y, \text{prov} ++ z, \text{e}.prov})])] \\
&\text{[(data = z, \text{data}, \\
&\text{prov = y, \text{prov} ++ z, \text{e}.prov})])}
\end{align*}
\]

Once agencies and external Tours are inlined, Links’s built-in normalization algorithm simplifies this query to:

\[
\begin{align*}
&\text{for } (y, a \leftarrow \text{table "Agencies" with } \\
&\text{for } (y, e \leftarrow \text{table "ExternalTours" with } \\
&\text{where } (y, \text{data.name} == y, \text{data.name}) \\
&\& \text{\& \& y, \text{data.type} == "boat") \\
&\text{[(data = (\text{name} = y, \text{data.name}, \text{phone} = y, \text{data.phone}), \\
&\text{prov = ["Agencies", y, \text{a}.oid], ("ExternalTours", y, \text{a}.oid)])}]
\end{align*}
\]

The (again, intended) correctness property for the translation from Links to Links is stated as follows:

**Theorem 2.** Let \( M \) be given such that \( \Gamma \vdash \text{LinK}^k M : A \). Then:

1. \( \text{L}[\Gamma] \vdash \text{LinK}^k \text{L}[M] : \text{L}[A] \)
2. \( \text{D}[\Gamma] \vdash \text{LinK}^2 \text{D}[M] : \text{D}[A] \)
3. \( \text{D}[\Gamma] \vdash \text{LinK}^2 \text{D}[M] : \text{D}[A] \)

The proof of each part is straightforward by induction (notice that \( \text{D}[-] \) depends on \( \text{L}[\Gamma] \) but not vice versa). The main complication is the use of \( \text{L}[-] \) and the cases for functions and lineage which need to use the second induction hypothesis. In the case of
We implemented two variants of provenance and lineage, respectively. Both variants build on the idea of multiset semantics. Relating these definitions, we use the fact that \(D[M]\) is \(D[M][x = x]\) where \(x: A\) are the free variables of \(M\).

4. Experimental Evaluation

We implemented two variants of Links with language-integrated provenance, Links\(^W\) and Links\(^L\), featuring our extensions for where-provenance and lineage, respectively. Both variants build on Links with query shredding as described by Cheney et al. (2014c); they used queries against a simple test database schema (see Figure 11) that models an organization with departments, employees, and external contacts. We change some of their benchmarks to return where-provenance and provenance and compare against the same queries without provenance.

Unlike Cheney et al. (2014c) our database does not include an additional id field, instead we use PostgreSQL’s OIDs, which are used for identification of rows in where-provenance and lineage. We populate the databases at varying sizes using randomly generated data in the same way Cheney et al. (2014c) describe it: “We vary the number of departments in the organization from 4 to 4096 (by powers of 2). Each department has on average 100 employees and each employee has 0–2 tasks.” The largest database, with 4096 departments, is 142 MB on disk when exported by PostgreSQL 9.4.2 as the database engine.

All tests were performed on an otherwise idle desktop system with a quad-core CPU with 3.2 GHz, 8 GB RAM, and a 500 GB HDD. The system ran Linux (kernel 4.5.0) and we used PostgreSQL 9.4.2 as the database engine. Links and its variants Links\(^W\) and Links\(^L\) are interpreters written in OCaml, which were compiled to native code using OCaml 4.02.3.
The nature of where-provenance suggests two hypotheses: First, we expect the asymptotic cost of where-provenance-annotated (2014c) and use them unchanged for comparison with the two variants with varying amounts of where-provenance.

For full where-provenance we change the table declarations to add provenance to every field, except the OID. This changes the types, so we have to adapt the queries and some of the helper functions. Figure 13 shows the benchmark queries with full provenance. Note that for example query Q2 maps the data keyword over the employees tasks before comparing the tasks against "abstract". Query Q6 returns the outliers in terms of salary and their tasks, concatenated with the clients with a fake task "buy". Since the fake task is not a database value it cannot have where-provenance. LinksW type system prevents us from pretending it does. Thus, the list of tasks has type [String, not [Prov(String)]]

The queries with some where-provenance are derived from the queries with full provenance. Query Q1 drops provenance from the contacts’ fields. Q2 returns data and provenance separately. It does not actually return less information, it is just less type-safe. Q3 drops provenance from the employee. Q4 returns the employees’ provenance only, and drops the actual data. Q5 does not return provenance on the employees fields. Q6 drops provenance on the department. (These queries make use of some auxiliary functions which are included in the appendix.)

## Setup

We have three LinksW programs, one for each level of where-provenance annotations. For each database size, we drop all tables and load a dump from disk, starting with 4096. We then run LinksW three times, once for each program in order all, some, none. Each of the three programs performs and times its queries 5 times in a row and reports the median runtime in milliseconds. The programs measure runtime using the Unix gettimeofday function. Measurements of full where-provenance are in black

<table>
<thead>
<tr>
<th>Query</th>
<th>median runtime* in ms</th>
<th>overall slowdown (geom mean)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Q1</td>
<td>6068</td>
<td>3653</td>
</tr>
<tr>
<td>Q2</td>
<td>60</td>
<td>60</td>
</tr>
<tr>
<td>Q3</td>
<td>8100</td>
<td>8064</td>
</tr>
<tr>
<td>Q4</td>
<td>1502</td>
<td>1214</td>
</tr>
<tr>
<td>Q5</td>
<td>6778</td>
<td>3457</td>
</tr>
<tr>
<td>Q6</td>
<td>17874</td>
<td>18092</td>
</tr>
</tbody>
</table>

**Figure 14.** Where-provenance query runtimes.

**Figure 15.** Median runtimes for largest dataset (Q1 at 512 departments, Q5 at 1024 departments, Q6 at 2048 departments, others 4096 departments) and geometric means of overall slowdowns.
circles, no provenance are yellow triangles, some provenance is blue squares. Based on test runs we had to exclude some results for queries at larger database sizes because the queries returned results that were too large for Links to construct as in-memory values.

The graph for query Q2 looks a bit odd. This seems to be due to Q2 not actually returning any data for some database sizes, because for some of the (randomly generated) instances there just are no departments where all employees have the task "abstract".

The table in Figure 13 lists all queries with their median runtimes with full, some, and no provenance. The time reported is in milliseconds, for the largest database size that both variants of a query ran on. For most queries this is 4096; for Q1 it is 512, 1024 for Q5, and 2048 for Q6. Figure 13 also reports the slowdown of full where-provenance versus no provenance as the geometric mean over all database sizes, for each query. The slowdown ranges from 1.22 for query Q6 up to 2.8 for query Q4.

**Interpretation.** The graphs suggest that the asymptotic cost of all three variants is the same, confirming our hypothesis. This was expected, anything else would have suggested a bug in our implementation.

The multiplicative overhead seems to be larger for queries that return more data. Notably, for query Q2, which returns no data at all on some of our test database instances, the overhead is hardly visible. The raw amount of data returned for the full where-provenance queries is three to four times that of a plain query. Most strings are short names and provenance adds two short strings and a number for table, column, and row. The largest overhead is 2.8 for query Q4, which exceeds our expectations due to just raw additional data needing to be processed.

### 4.2 Lineage

We expect lineage to have different performance characteristics than where-provenance. Unlike where-provenance, lineage is conceptually set valued. A query with few actual results could have huge lineage, because lineage is combined for equal data. In practice, due to Links using multisets semantics for queries, the amount of lineage is bounded by the shape of the query. Thus, we expect lineage queries to have the same asymptotic cost as queries without lineage. However, the lineage translation still replaces single comprehensions by nested comprehensions that combine lineage. We expect this to have a larger impact on performance than where-provenance, where we only needed to trace more data through a query.

Figure 16 lists the queries used in the lineage experiments. For lineage, queries are wrapped in a `lineage` block. Our implementation does not currently handle function calls in lineage blocks automatically, so in our experiments we have manually written lineage-enabled versions of the functions `employeesByTask` and `tasksOfEmp`, whose bodies are wrapped in a `lineage` block. We reuse some of the queries from the where-provenance experiments, namely Q3, Q4, and Q5. Queries A6Q, Q6N, and Q7 are inspired by query Q6, but not quite the same. Queries QF3 and QF4 are two of the flat queries from [Cheney et al. (2014)]. Query QF4 computes pairs of employees in the same department and their tasks in a "tagged union": Again, these queries employ some helper functions which are included in an appendix.

We use a similar experimental setup to the one for where-provenance. We only use databases up to 1024 departments, because most of the queries are a lot more expensive. Query QF4 has excessive runtime even for very small databases. Query Q7 ran out of memory for larger databases. We excluded them from runs on larger databases.

**Data.** Figure 17 shows our lineage experiment results. Again, we have one plot for every query, showing the database size on the x-axis and the median runtime over five runs on the y-axis. Both axes

```
Figure 16. Lineage queries used in experiments
```

```cpp
typename Lin(a) = (data: a, prov: [(row: Int, "table": String)]);

# Q6: [Lin((department: String, outliers: Lin((name: String, ... for (d <= for (d <= departments) ...

# Q7: [Lin((department: String, employee: (name: String, ... for (d <= departments) ...

# QF4: [Lin((a: String, b: String, c: Lin((doer: String, ... for (x <= employees) ...
```

Figure 16. Lineage queries used in experiments
are logarithmic. Measurements with lineage are in black circles, no lineage is shown as yellow triangles. The table in Figure 18 lists queries and their median runtimes with and without lineage. The time reported is in milliseconds, for the largest database instance that both variants of a query ran on. For most queries this is 1024; for Q7 it is 128, 16 for QC4, and 512 for QF3. The table also reports the slowdown of lineage versus no lineage as the geometric mean over all database sizes. (We exclude database size 4 for the mean slowdown in QF4 which reported taking 0 ms for no lineage queries which would make the geometric mean infinity.) The performance penalty for using lineage ranges from query Q5 needing a quarter more time to query Q4 being more than 7 times slower than its counterpart. Interpretation. Due to Links multiset semantics, we do not expect lineage to cause an asymptotic complexity increase. The experiments confirm this. Lineage is still somewhat expensive to compute, with slowdowns ranging from 1.25 to more than 7 times slower. Further investigation of the SQL queries generated by shredding is needed.

4.3 Threats to validity

Our test databases are only moderately sized. However, our result sets are relatively large. Query Q1 for example returns the whole database in a different shape. Links’ runtime representation of values in general and database results in particular has a large memory overhead. In practice, for large databases we should avoid holding the whole result in memory. This should reduce the overhead (in terms of memory) of provenance significantly. (It is not entirely clear how to do this in the presence of nested results and thus query shredding.) In general, it looks like the overhead of provenance is dependent on the amount of data returned. It would be good to investigate this more thoroughly. Also, it could be advantageous to represent provenance in a special way. In theory we could store the relation and column name in a more compact way, for example.

One of the envisioned main use cases of provenance is debugging. Typically a user would filter a query anyway to pin down a problem and thus only look at a small number of results and thus also query less provenance. Our experiments do not measure this scenario but instead compute provenance for all query results eagerly. Thus, the slowdown factors we showed represent worst case upper bounds that may not be experienced in common usage patterns.

Our measurements do not include program rewriting time. However, this time is only dependent on the lexical size of the program and is thus fairly small and, most importantly, independent of the database size. Since Links is interpreted, it does not really make sense to distinguish translation time from execution time, but both the where-provenance translation and the lineage translation could happen at compile time, leaving only slightly larger expressions to be normalized at runtime.

5. Related Work

Buneman et al. (2001) gave the first definition of where-provenance in the context of a semistructured data model. The DBNotes system of Bhagwat et al. (2005) supported where-provenance via SQL query extensions. DBNotes provides several kinds of where-provenance in conjunctive SQL queries, implemented by translating SQL queries to one or more provenance-propagating queries. Buneman et al. (2008) proposed a where-provenance model for nested relational calculus queries and updates, and proved expressiveness results. They observed that where-provenance could be implemented by translating and normalizing queries but did not implement this idea; our approach to where-provenance in Links is directly inspired by that idea and is (to the best of our knowledge) the first implementation of it. One important difference is that we explicitly manage where-provenance via the Prov type, and allow the programmer to decide whether to track provenance for some, all or no fields. Our approach also allows inspecting and comparing the provenance annotations, which Buneman et al. (2008) did not allow; nevertheless, our type system prevents the programmer from forging or unintentionally discarding provenance. On the other hand, our approach requires manual data and prov annotations because it distinguishes between raw data and provenance-annotated data.

Links is inspired by prior work on lineage (Cui et al. 2006) and why-provenance (Buneman et al. 2001). There have been several implementations of lineage and why-provenance. Cui and Widom implemented lineage in a prototype data warehousing system called WHIPS. The Trio system of Benjelloun et al. (2008) also supported lineage and used it for evaluating probabilistic queries; lineage was implemented by defining customized versions of database operations via user-defined functions, which are difficult for database systems to optimize. Glavic and Alonso (2009b) introduced the Perm system, which translated ordinary queries to queries that compute...
their own lineage; they handled a larger sublanguage of SQL than previous systems such as Trio, and subsequently, Gravic and Alonso (2009a) extended this approach to handle queries with nested sub-queries (e.g., SQL’s EXISTS, ALL, or ANY operations). They implemented these rewriting algorithms inside the database system and showed performance improvements of up to 30 times relative to Trio. Our approach instead shows that it is feasible to perform this rewriting outside the database system and leverage the standard SQL interface and underlying query optimization of relational databases.

Both Links and Links rely on the conservativity and query normalization results that underly Link’s implementation of language-integrated query, particularly Cooper’s work (2009), extending conservativity to queries involving higher-order functions, and previous work by Cheney et al. (2014a) on “query shredding”, that is, evaluating queries with nested results efficiently by translation to equivalent flat queries. There are alternative solutions to this problem that support larger subsets of SQL, such as Grust et al.’s loop-lifting (2010) and more recent work on query flattening (Ulrich and Gruss 2015), and it would be interesting to evaluate the performance of these techniques on provenance queries.

Other authors, starting with Green et al. (2007), have proposed provenance models based on annotations drawn from algebraic structures such as semirings. While initially restricted to conjunctive queries, the semiring provenance model has subsequently been extended to handle negation and aggregation operations (Amsterdamer et al. 2011). Karvounarakis et al. (2010) developed ProQL, an implementation of the semiring model in a relational database via SQL query extensions. Gravic et al. (2013) present further details of the Perm approach described above, show that semiring provenance can be extracted from Perm’s provenance model, and also describe a row-level form of where-provenance. We believe that semiring polynomial annotations can also be extracted from lineage in Links, but supporting other instances of the semiring model via query rewriting in Links appears to be non-trivial due to the need to perform aggregation. In future work, we intend to increase the expressiveness of Links queries to include aggregation and grouping operations and strengthen the query normalization results accordingly.

Links and Links are currently separate extensions, and cannot be used simultaneously, so another natural area for investigation is supporting multiple provenance models at the same time. We have not yet investigated this and it is not clear whether it is straightforward or difficult; one possible difficulty may be the need to combine multiple type translations. We intend to explore this (as well as consider alternative models). Cheney et al. (2014a) presented a general form of provenance for nested relational calculus based on execution traces, and showed how such traces can be used to provide “slices” that explain specific results. While this model appears to generalize all of the aforementioned approaches, it appears non-trivial to implement by translation to relational queries, because it is not obvious how to represent the traces in this approach in a relational data model. Gierszidze et al. (2013) show how to support nonrecursive algebraic data types in queries, but the trace datatype is recursive.) This would be a challenging area for future work.

Our translation for lineage is similar in some respects to the doubling translation used in Cheney et al. (2014b) to compile a simplified form of Links to a F#-like core language. Both translations introduce space overhead and overhead for normal function calls due to pair projections. Developing a more efficient alternative translation (perhaps in combination with a more efficient and more complete compilation strategy) is an interesting topic for future work.

6. Conclusions

Our approach shows that it is feasible to implement provenance by rewriting queries outside the database system, so that a standard database management system can be used. By building on the well-developed theory of query normalization that underlies Link’s approach to language-integrated query, our translations remain relatively simple, while still being translated to SQL queries that are executed efficiently on the database. To the best of our knowledge, our approach is the first efficient implementation of provenance for nested query results or for queries that can employ first-class functions; at any rate, SQL does not provide either feature.

Links is a research prototype language, but the underlying ideas of our approach could be applied to other systems that support comprehension-based language-integrated query, such as F# and Database Supported Haskell. There are a number of possible next steps, including extending Link’s language-integrated query capabilities to support richer queries and more forms of provenance. Our results show that provenance for database queries can be implemented efficiently and safely at the language-level. This is a promising first step towards systematic programming language support for provenance.

References

This appendix contains the full listings for the where-provenance and lineage benchmarks. Figures 19 and 20 show the plain table declarations and declarations with where-provenance, respectively. These tables also include readonly and tablekeys annotations which were suppressed in the paper; the former indicates that a field is read-only and the latter lists the subsets of the fields that uniquely determine the others.

Figure 21 shows the helper functions used by the plain versions of the queries, and Figure 22 shows the variants of these functions adapted to work with where-provenance. Some of the functions, such as any, need no changes at all because they are polymorphic.

Figure 23 shows the versions of the queries with some provenance (the someprov benchmarks).

Figure 24 shows the plain queries without lineage annotations; these also employ abbreviations from Figure 21.

```haskell
var db = database "links";

var departments =
  table "departments"
  with (oid: Int, name: String)
  where oid readonly
tablekeys ["name"],["oid"]
  from db;

var employees =
  table "employees"
  with (oid: Int, dept: String, name: String, salary: Int)
  where oid readonly
tablekeys ["name"],["oid"]
  from db;

var tasks =
  table "tasks"
  with (oid: Int, employee: String, task: String)
  where oid readonly
  tablekeys ["oid"]
  from db;

var contacts =
  table "contacts"
  with (oid: Int, dept: String, name: String, "client": Bool)
  where oid readonly
  tablekeys ["name"],["oid"]
  from db;
```

Figure 19. Table declarations for lineage, nolin, and noprov queries.
Figure 20. Table declarations for where-provenance queries (except noprov).

```plaintext
var departments =
    table "departments"
    with (oid: Int, name: String)
    where oid readonly, name prov default
    tablekeys ["name"]
    from db;

var employees =
    table "employees"
    with (oid: Int, dept: String, name: String, salary: Int)
    where oid readonly, dept prov default,
             name prov default, salary prov default
    tablekeys ["name"]
    from db;

var tasks =
    table "tasks"
    with (oid: Int, employee: String, task: String)
    where oid readonly, dept prov default,
          employee prov default, task prov default
    tablekeys ["oid"]
    from db;

var contacts =
    table "contacts"
    with (oid: Int, dept: String, name: String, "client": Bool)
    where oid readonly, dept prov default,
             name prov default, "client" prov default
    tablekeys ["name"]
    from db;
```

Figure 21. Helper functions noprov.
fun q1() {
    for (d <= departments) {
        (contacts = contactsOfDept(d),
        employees = employeesOfDept(d),
        name = d.name)
    }
}

fun q2() {
    for (d <= q1()) {
        (contacts = contactsOfDept(d),
        employees = employeesOfDept(d),
        name = d.name)
    }
}

fun q3() {
    for (e <= employees) {
        (name = e.name, salary = e.salary, tasks = tasksOfEmp(e))
    }
}

fun q4() {
    for (d <= departments) {
        (name = d.name, emps = [String, String, Int])
    }
}

fun q5() {
    for (t <= tasks) {
        (a = t.task, b = [String, String, Int])
    }
}

fun q6() {
    for (x <= q5()) {
        (department = x.x.name, people = [String])
    }
}

def q1() {
    return [contacts: ["client": Bool, name: String],
            employees: [name: Prov(String), salary: Prov(Int),
                        tasks: [Prov(String)]]
                name: Prov(String)]
}

def q2() {
    return [contacts: ["client": Bool, name: String],
            employees: [name: Prov(String), salary: Prov(Int),
                        tasks: [Prov(String)]]
                name: Prov(String)]
}

def q3() {
    return [employees: [name: String, salary: String, tasks: String]]
}

def q4() {
    return [departments: [String, String, Int]]
}

def q5() {
    return [tasks: [String, String, Int]]
}

def q6() {
    return [departments: [String, String, Int]]
}
# AQ6 : [(department : String, outliers : [(name : String, ...)] for (d <- for (d <- departments)
  [employees = for (e <- employees)
    where (d.name == e.dept)
      [(name = e.name, salary = e.salary),
        name = d.name)])]
  [department = d.name,
    outliers = for (o <- d.employees)
      where (o.salary > 100000 || o.salary < 1000)
        [o]])
# Q3 : [(b : [String]), e : String]
for (e <- employees) [(b = tasksOfEmp(e), e = e.name)]
# Q4 : [(dpt : String, emps : [String])]
for (d <- departments)
[(dpt = d.name,
  emps = for (e <- employees)
    where (d.name == e.dept)
      [(e.name)])]
# Q5 : [(a : String, b : [(name : String, salary : Int, ...)] for (t <- tasks)
  [(a = t.task, b = employeesByTask(t))]]
# Q6N : [(department : String, people : [(name : String, ...)])
for (d <- departments)
[(department = x.name,
  people = for (y <- employees)
    where (x.name == y.dept &&
      (y.salary < 100 || y.salary > 100000))
      [(name = y.name, tasks = for (z <- employees)
        where (z.employee == y.name)
          [z.task])] ++
      (for (y <- contacts)
        where (x.name == y.dept && "client")
          [(name = y.dept, tasks = ["buy"])]))]
# Q7 : [(department : String, employee : (name : String, ...)]
for (d <- departments)
for (e <- employees)
where (d.name == e.dept && e.salary > 100000 | e.salary < 100)
[(employee = (name = e.name, salary = e.salary),
  department = d.name)]
# QC4 : [(a : String, b : String, c : [(doer : String, ...)] for (x <- employees)
  for (y <- employees)
  where (x.dept == y.dept && x.name <> y.name)
    [(a = x.name,
      b = y.name,
      c = for (t <- tasks)
        where (x.name == t.employee)
          [(doer = "a", task = t.task)] ++
        for (t <- tasks)
          where (y.name == t.employee)
            [(doer = "b", task = t.task)])]
# QF3 : [(String, String)]
for (e1 <- employees)
for (e2 <- employees)
where (e1.dept == e2.dept && e1.salary == e2.salary
  && e1.name <> e2.name)
[(e1.name, e2.name)]
# QF4 : [String]
for (t <- tasks)
where (t.task == "abstract")
  [t.employee] ++
for (e <- employees)
where (e.salary > 50000)
  [e.name])

Figure 24. Nonlineage queries