In 99% of cases, you use the first one.

"SQL &" throws an exception on error. Usually, with transactional RDBMS, using transaction block over exceptions is easier (even if not completely optimal), so it less often used.

"SQL * ::Select" is a bug, should be "SQL * UPP::Select", in what example you have spotted it? This has to be used in case when there is method named "Select" (name clash problem resolved by fully qualifying the name).

Mirek