

# Nonlocal multiphysics for heterogeneous materials, anomalous diffusion, and hydraulic fracturing

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# Outline

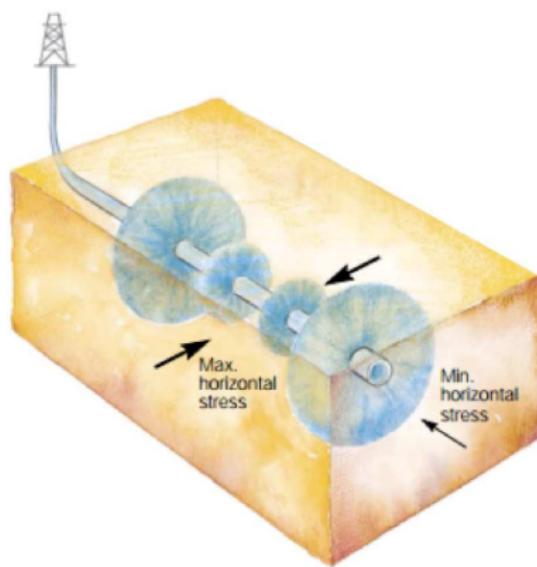
Background/ Motivation

Nonlocal diffusion

Solid Mechanics/Coupling

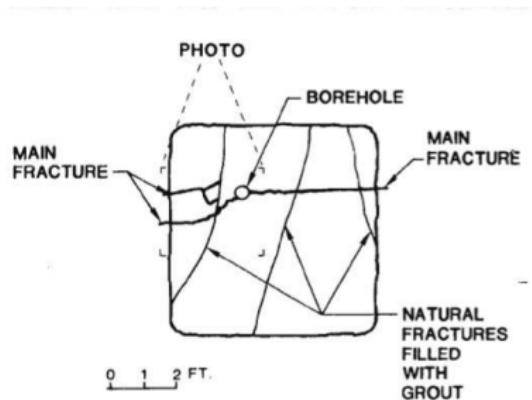
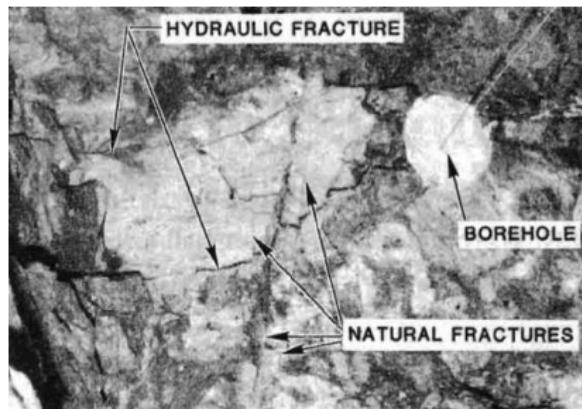
Numerical Examples

# Hydraulic fracturing



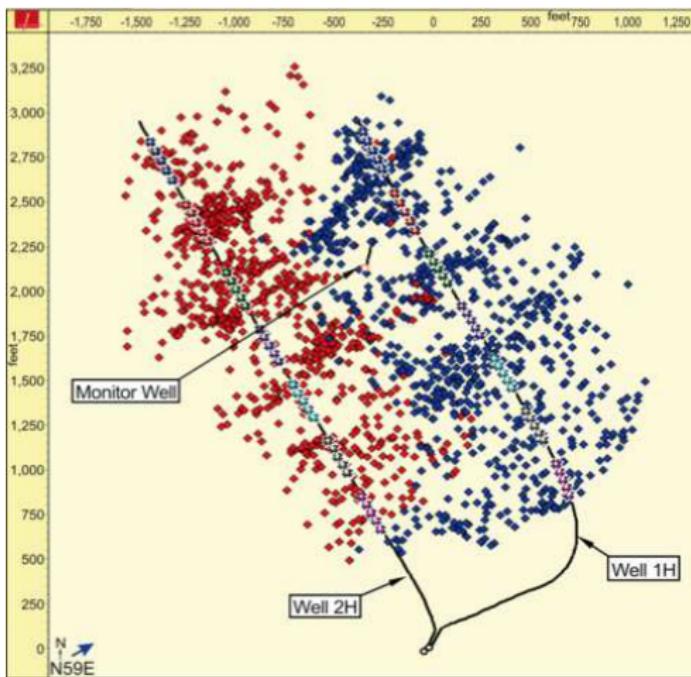
# The role of natural fractures

- Most active shale plays contain significant natural fractures.
- The activation of these natural fractures plays an important role in the production of tight gas/shale reservoirs.



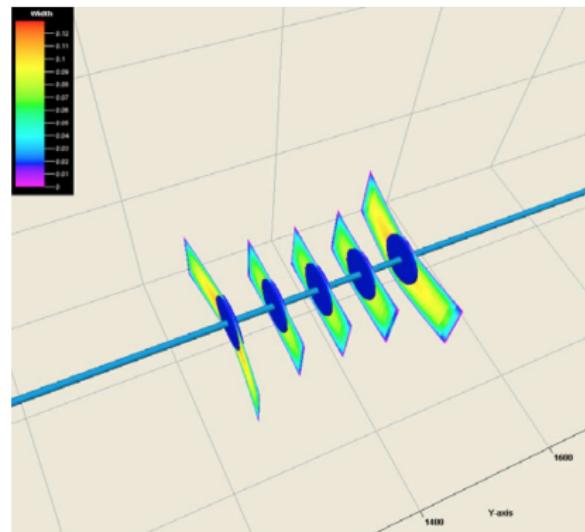
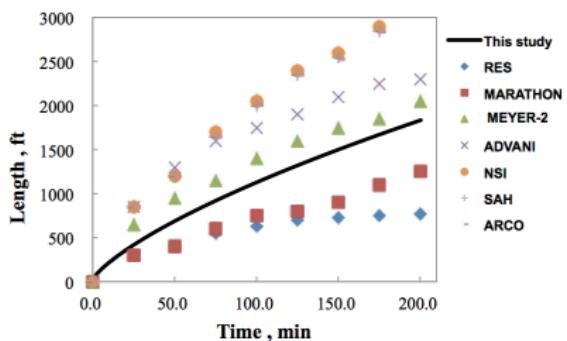
N.R. Warpinski and L.W. Teufel: Influence of Geologic Discontinuities on Hydraulic Fracture Propagation (includes associated papers 17011 and 17074). In: *Journal of Petroleum Technology* 39.2 (1987), pp. 209–220. DOI: 10.2118/13224-PA.

# Microseismic evidence



# Current Modeling Techniques

- P-3D
- BEM
- DEM
- FEM/X-FEM



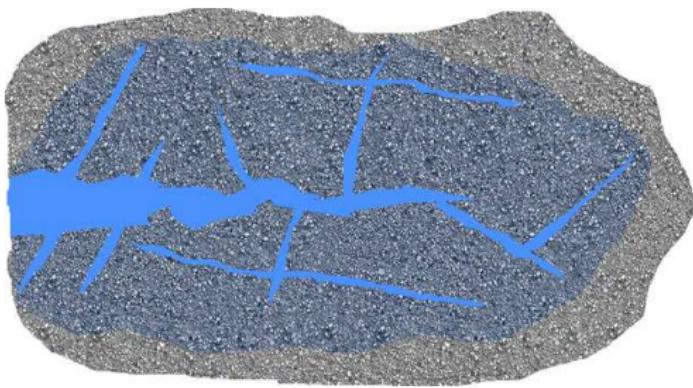
R. Wu, O. Kresse, X. Weng, C. Cohen, and H. Gu: Modeling of Interaction of Hydraulic Fractures in Complex Fracture Networks. In: *SPE Hydraulic Fracturing Technology Conference*. 2012.

J. Olson and K. Wu: Sequential vs. Simultaneous Multizone Fracturing in Horizontal Wells: Insights From a Non-Planar, Multifrac Numerical Model. In: *SPE Hydraulic Fracturing Technology Conference*. SPE 152602. 2012.

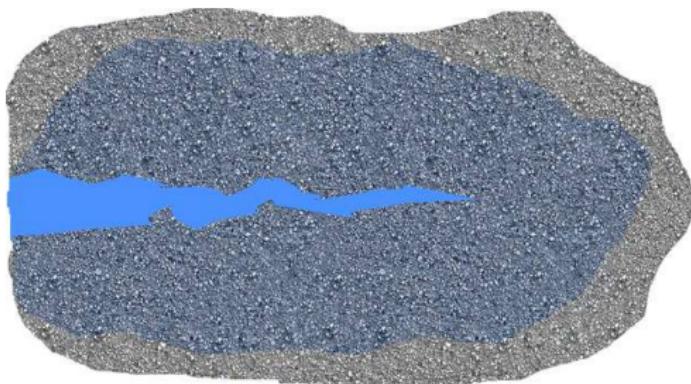
# Characteristics for a HF model

- Solid mechanics
  - heterogeneity (material properties, *in situ* stress field, natural fractures, etc.)
  - non-planar fracture models
- Fluid mechanics
  - heterogeneity (permeability, porosity)
  - flow in fractured reservoirs
- Other
  - Ease in building complex realizations
  - Computational efficiency

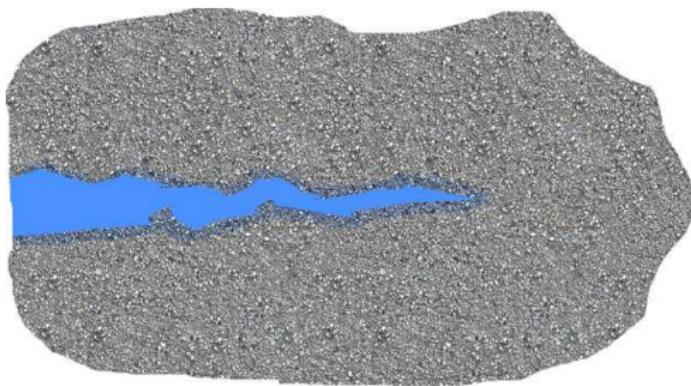
# Modeling decisions...



# Modeling decisions...



# Modeling decisions...



# Modeling decisions...



# Classical diffusion

Fick's second law

$$\frac{\partial u(\mathbf{x})}{\partial t} = \nabla \cdot (\mathbb{D}(\mathbf{x}) \nabla u(\mathbf{x})) + f(\mathbf{x})$$

Let

$$F(\mathbf{x}) = f(\mathbf{x}) - \frac{\partial u(\mathbf{x})}{\partial t}$$

Develop the variational problem

$$\underbrace{\int_{\Omega} \nabla \delta u(\mathbf{x}) \cdot (\mathbb{D}(\mathbf{x}) \nabla u(\mathbf{x})) dV_{\Omega_x}}_{B(\delta u, u)} - \underbrace{\int_{\Omega} \delta u(\mathbf{x}) F(\mathbf{x}) dV_{\Omega_x}}_{l(\delta u)} = 0$$

# Quadratic functional

Exploit bilinear symmetry of  $B$

$$\delta I = \frac{1}{2} \delta B(u, u) - \delta l(u) = 0$$

Infer  $I$

$$I = \int_{\Omega} \underbrace{\frac{1}{2} \nabla u(\mathbf{x}) \cdot (\mathbb{D}(\mathbf{x}) \nabla u(\mathbf{x}))}_{Z(u)} dV_{\Omega_x} - \int_{\Omega} u(\mathbf{x}) F(\mathbf{x}) dV_{\Omega_x}$$

or

$$I = \int_{\Omega} Z(u) dV_{\Omega_x} - \int_{\Omega} u(\mathbf{x}) F(\mathbf{x}) dV_{\Omega_x}$$

# Remove restrictions on $Z$

- **Locality**
  - Allow  $Z$  to depend on points remote from  $\mathbf{x}$ , i.e.  $\mathbf{x}'$
- **Continuity**
  - Allow  $Z$  to admit discontinuities in  $u$

$$\begin{aligned} Z \equiv \bar{Z} &= \bar{Z}(u(\mathbf{x}'), u(\mathbf{x}), \mathbf{x}', \mathbf{x}) \\ &= \bar{Z}(u', u, \mathbf{x}', \mathbf{x}) \\ &= \bar{Z}(u' - u, \mathbf{x}' - \mathbf{x}) \\ &= \bar{Z}(\underline{U}(\mathbf{x}))\langle \xi \rangle \end{aligned}$$

with

$$\underline{U}(\mathbf{x}) = u' - u \quad \text{and} \quad \xi = \mathbf{x}' - \mathbf{x}$$

## Minimize $I$ with nonlocal $\bar{Z}$

$$\delta I = \int_{\Omega} \delta \bar{Z}(\underline{U}) dV_{\Omega_x} - \int_{\Omega} \delta u(\mathbf{x}) F(\mathbf{x}) dV_{\Omega_x}$$

Use property of Fréchet derivative for  $\delta Z(\underline{U})$

$$\delta I = \int_{\Omega} \int_{\Omega} \underline{\nabla} \bar{Z}(\underline{U}) \delta \underline{U} dV_{\Omega_{x'}} dV_{\Omega_x} - \int_{\Omega} \delta u(\mathbf{x}) F(\mathbf{x}) dV_{\Omega_x}$$

where  $\underline{\nabla}$  is the Fréchet derivative operator. Further manipulation leads to

$$\delta I = \int_{\Omega} \left( - \int_{\Omega} \underline{\nabla} \bar{Z}(\underline{U}(\mathbf{x})) - \underline{\nabla} \bar{Z}(\underline{U}(\mathbf{x}')) dV_{\Omega_{x'}} - F(\mathbf{x}) \right) \delta u(\mathbf{x}) dV_{\Omega_x}$$

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# Minimize $I$ with nonlocal $\bar{Z}$ (cont.)

$I$  has a stationary value at  $\delta I = 0$ , therefore

$$0 = \int_{\Omega} \underline{\nabla} \bar{Z}(\underline{U}(\mathbf{x})) - \underline{\nabla} \bar{Z}(\underline{U}(\mathbf{x}')) dV_{\Omega_{x'}} + F(\mathbf{x})$$

$$0 = \int_{\Omega} \underline{Q}(\underline{U}(\mathbf{x})) - \underline{Q}(\underline{U}(\mathbf{x}')) dV_{\Omega_{x'}} + F(\mathbf{x})$$

For  $\underline{Q}(\cdot) = \underline{\nabla} \bar{Z}(\cdot)$ . Now using  $F(\mathbf{x}) = f(x) - \frac{\partial u(\mathbf{x})}{\partial t}$

$$\frac{\partial u(\mathbf{x})}{\partial t} = \int_{\Omega} \underline{Q}(\underline{U}(\mathbf{x})) - \underline{Q}(\underline{U}(\mathbf{x}')) dV_{\Omega_{x'}} + f(\mathbf{x})$$

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# Observation #1

- Nonlocal diffusion model converges to the classical theory in the “local limit”

Let

$$\underline{Q}(\mathbf{x}) = \begin{cases} \mathbb{D}\overline{\nabla u}(\underline{U}(\mathbf{x}))\xi & \text{if } \|\xi\| < \delta \\ 0 & \text{otherwise} \end{cases}$$

with

$$\overline{\nabla u}_i = \int_{\mathcal{H}_\delta} \underline{U}\xi_j dV_{\mathbf{x}'} K_{ij}^{-1}$$

and

$$K_{ij} = \int_{\mathcal{H}_\delta} \xi_i \xi_j dV_{\mathbf{x}'}$$

# Substitute and Simplify

Taylor expand about  $\mathbf{x}' = \mathbf{x}$

$$\overline{\nabla u}(\mathbf{x}')_i = \overline{\nabla u}(\mathbf{x})_i + \frac{\partial \overline{\nabla u}(\mathbf{x})_i}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2)$$

$$\begin{aligned} \frac{\partial u(\mathbf{x})}{\partial t} &= \int_{\mathcal{H}_\delta} D_{ij} \overline{\nabla u}_i(\mathbf{x}) K_{jl}^{-1} \xi_l + \left[ D_{ij} \overline{\nabla u}_i(\mathbf{x}) + D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2) \right] K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} \\ &= 2 \int_{\mathcal{H}_\delta} D_{ij} \overline{\nabla u}_i(\mathbf{x}) K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} + D_{ij} \int_{\mathcal{H}_\delta} \left[ \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2) \right] K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} \\ &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} K_{jl}^{-1} \int_{\mathcal{H}_\delta} \xi_l \xi_k dV_{\mathbf{x}'} + \mathcal{O}(\delta) \\ &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} K_{jl}^{-1} K_{lk} + \mathcal{O}(\delta) \\ &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \delta_{jk} + \mathcal{O}(\delta) \\ &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_j} + \mathcal{O}(\delta) \end{aligned}$$

# Substitute and Simplify

Taylor expand about  $\mathbf{x}' = \mathbf{x}$

$$\overline{\nabla u}(\mathbf{x}')_i = \overline{\nabla u}(\mathbf{x})_i + \frac{\partial \overline{\nabla u}(\mathbf{x})_i}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2)$$

$$\begin{aligned}
 \frac{\partial u(\mathbf{x})}{\partial t} &= \int_{\mathcal{H}_\delta} D_{ij} \overline{\nabla u}_i(\mathbf{x}) K_{jl}^{-1} \xi_l + \left[ D_{ij} \overline{\nabla u}_i(\mathbf{x}) + D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2) \right] K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} \\
 &= 2 \int_{\mathcal{H}_\delta} D_{ij} \overline{\nabla u}_i(\mathbf{x}) K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} + D_{ij} \int_{\mathcal{H}_\delta} \left[ \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \xi_k + \mathcal{O}(\|\boldsymbol{\xi}\|^2) \right] K_{jl}^{-1} \xi_l dV_{\mathbf{x}'} \\
 &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} K_{jl}^{-1} \int_{\mathcal{H}_\delta} \xi_l \xi_k dV_{\mathbf{x}'} + \mathcal{O}(\delta) \\
 &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} K_{jl}^{-1} K_{lk} + \mathcal{O}(\delta) \\
 &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_k} \delta_{jk} + \mathcal{O}(\delta) \\
 &= D_{ij} \frac{\partial \overline{\nabla u}_i(\mathbf{x})}{\partial x_j} + \cancel{\mathcal{O}(\delta)} \xrightarrow{0 \text{ as } \delta \rightarrow 0}
 \end{aligned}$$

## Observation #2

- Nonlocal diffusion model recovers the fractional Laplacian as a special case

Let

$$\underline{Q}(\mathbf{x}) = \frac{1}{2} C_{n,s} \frac{U(\mathbf{x})}{|\boldsymbol{\xi}|^{n+2s}}, \quad 0 < s < 1$$

with

$$C_{n,s} = \frac{2^{2s-1} 2s \Gamma((n+2s)/2)}{\pi^{n/2} \Gamma(1-s)}$$

the R.H.S. of nonlocal diffusion equation then becomes

$$C_{n,s} \int_{\Omega} \frac{u(\mathbf{x}) - u(\mathbf{x}')}{|\boldsymbol{\xi}|^{n+2s}} dV_{\mathbf{x}'}$$

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the R.H.S. of nonlocal diffusion equation then becomes

$$C_{n,s} \int_{\Omega} \frac{u(\mathbf{x}) - u(\mathbf{x}')}{|\boldsymbol{\xi}|^{n+2s}} dV_{\mathbf{x}'} = (-\Delta)^{2s} u$$

# Nonlocal mass transport

Classical:

$$\rho c \frac{\partial p(\mathbf{x})}{\partial t} = \nabla \cdot \left( \frac{\rho}{\mu} \mathbb{K}(\mathbf{x}) \nabla p(\mathbf{x}) \right) + f(\mathbf{x})$$

Nonlocal:

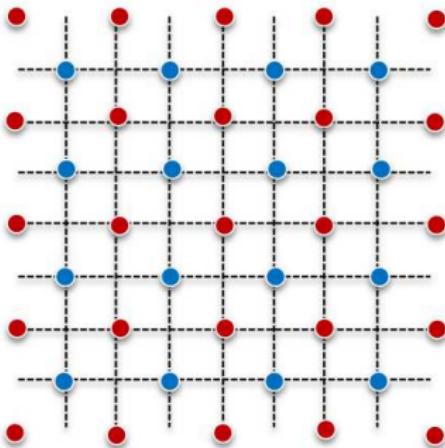
$$\rho c \frac{\partial p(\mathbf{x})}{\partial t} = \int_{\mathcal{H}_\delta} \left( \underline{Q}(\mathbf{x}) \langle \boldsymbol{\xi} \rangle - \underline{Q}(\mathbf{x}') \langle -\boldsymbol{\xi} \rangle \right) dV_{\mathbf{x}'} + f(\mathbf{x})$$

with (in 2D)

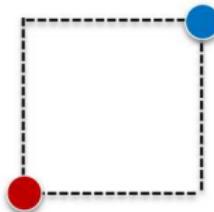
$$\underline{Q}(\mathbf{x}) \langle \boldsymbol{\xi} \rangle = \frac{\rho}{\mu} \frac{4}{\pi \delta^2} \frac{\boldsymbol{\xi} \cdot (\mathbb{K}(\mathbf{x}) - \frac{1}{4} \text{tr}(\mathbb{K}(\mathbf{x})) \mathbf{I}) \cdot \boldsymbol{\xi}}{\|\boldsymbol{\xi}\|^4} (p(\mathbf{x}') - p(\mathbf{x}))$$

# Problem

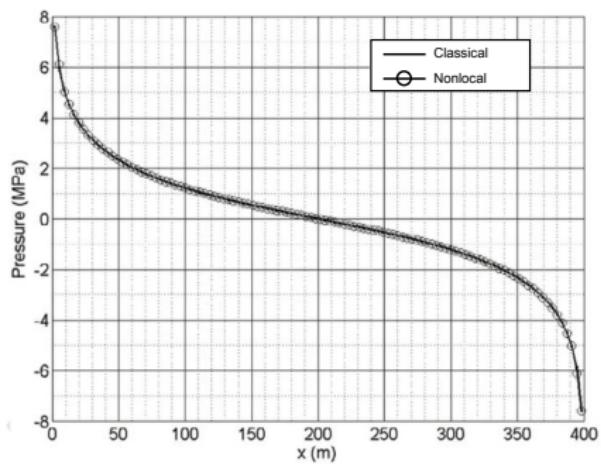
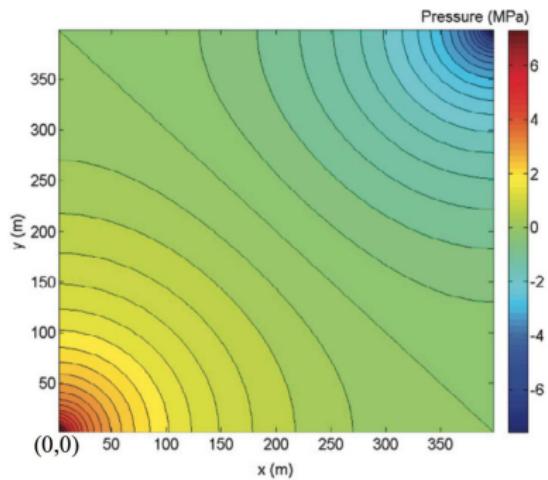
5-spot well pattern



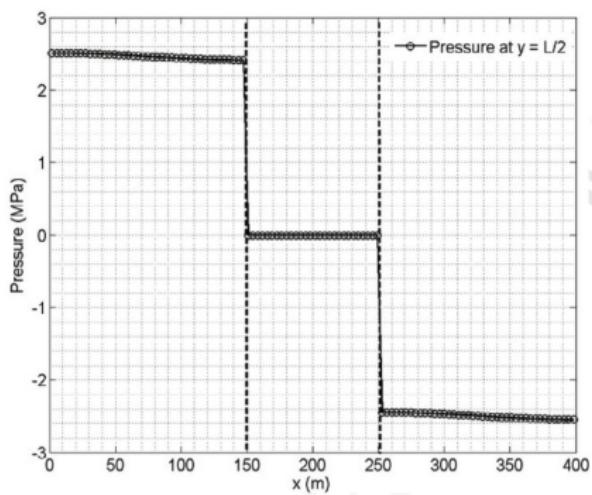
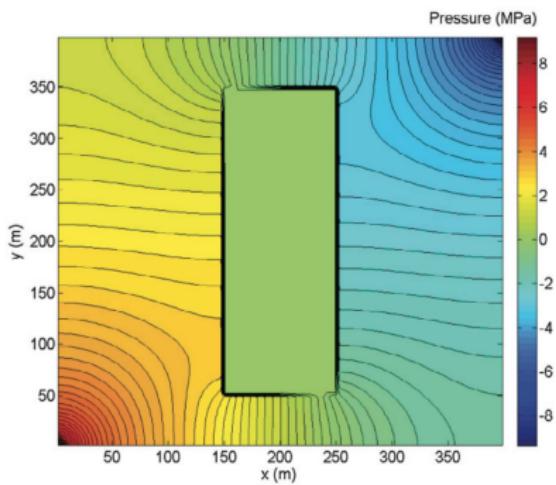
- Injector
- Producer



# Validation Problem (cont.)



# Heterogeneity



# Solid Mechanics

## Nonlocal momentum balance

Using the Hamiltonian

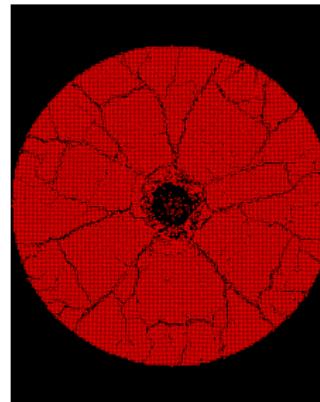
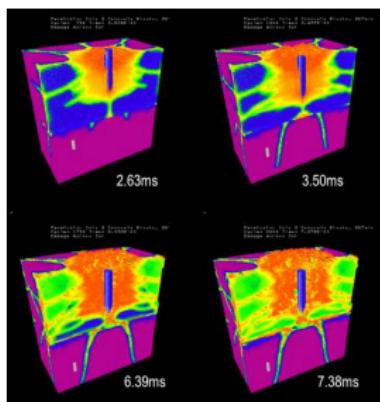
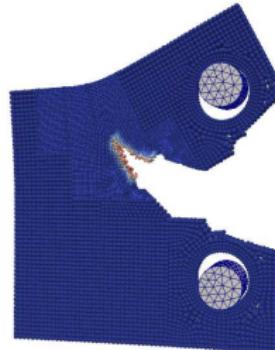
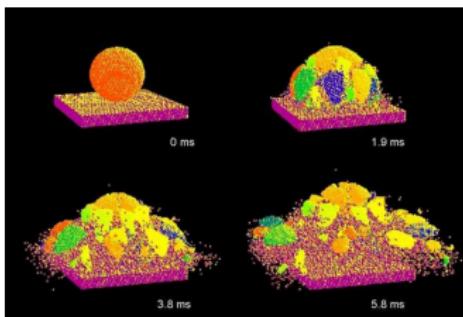
$$H_{\mathbf{u}} = \int_0^\infty \int_{\Omega} \left( \bar{W}(\underline{\mathbf{Y}}) - \frac{\rho \dot{\mathbf{u}} \cdot \dot{\mathbf{u}}}{2} + \mathbf{b} \cdot \mathbf{u} \right) dV_{\mathbf{x}} dt$$

with  $\underline{\mathbf{Y}} = \mathbf{u}(\mathbf{x}') - \mathbf{u}(\mathbf{x}) + \mathbf{x}' - \mathbf{x}$  and allowing discontinuous  $\mathbf{u}$ .  
The Euler-Lagrange equation associated with this Hamiltonian,  
is the *peridynamic* equation of motion

$$\rho \ddot{\mathbf{u}} = \int_{\Omega} (\underline{\mathbf{T}}(\underline{\mathbf{Y}}(\mathbf{x})) - \underline{\mathbf{T}}(\underline{\mathbf{Y}}(\mathbf{x}'))) dV_{\mathbf{x}'} + \mathbf{b}(\mathbf{x})$$

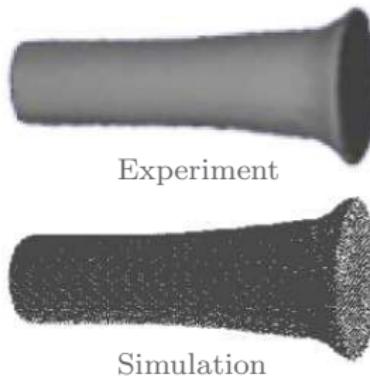
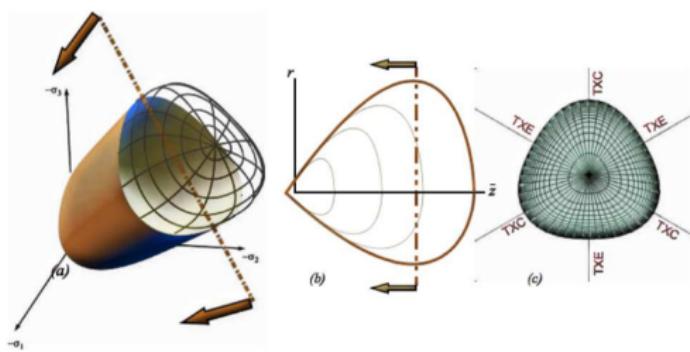
where  $\underline{\mathbf{T}} = \nabla \bar{W}$ .

# Examples



# Constitutive modeling

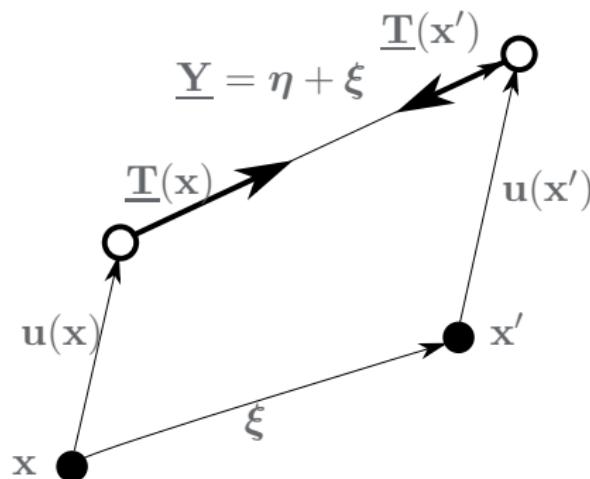
$$\bar{W}(\underline{\mathbf{Y}}) \leftrightarrow W(\mathbf{F})$$



R.M. Brannon, A.F. Fossum, and O.E. Strack: *Kayenta: Theory and User's Guide*. Tech. rep. Sandia National Laboratories, 2009.

J.T. Foster, S.A. Silling, and W.W. Chen: Viscoplasticity using peridynamics. In: *International Journal for Numerical Methods in Engineering* 81.10 (2010), pp. 1242–1258. ISSN: 1097-0207. DOI: 10.1002/nme.2725.

# A fracture model



$$w_\xi = \int_0^{\eta(t_f)} (\underline{T}(\underline{Y}(x)) - \underline{T}(\underline{Y}(x'))) \cdot d\eta$$

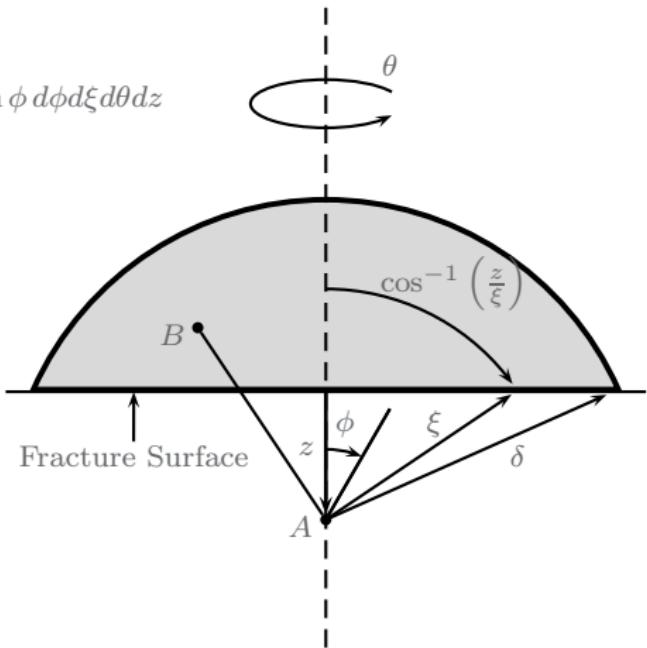
# A fracture model (cont.)

$$G = \int_0^\delta \int_0^{2\pi} \int_z^\delta \int_0^{\cos^{-1} z/\xi} w_c \xi^2 \sin \phi d\phi d\xi d\theta dz$$

$$w_c = \frac{4G}{\pi \delta^4}$$

$$G = \frac{K_{Ic}^2 (1 - \nu^2)}{E}$$

$$w_c = \frac{4K_{Ic}^2 (1 - \nu^2)}{\pi E \delta^4}$$



if  $w_\xi > w_c$  then  $\underline{\mathbf{T}}\langle \xi \rangle = \underline{\mathbf{T}}\langle -\xi \rangle = 0$

# Coupling

- Constitutive Model

$$\underline{\mathbf{T}} = \left( \frac{-3\bar{\theta}}{m} \underline{\omega x} + \frac{15\mu}{m} \underline{\omega e^d} \right) \frac{\underline{\mathbf{Y}}}{\|\underline{\mathbf{Y}}\|}$$

with

$$\bar{\theta} = k\theta + \alpha p$$

where  $\alpha$  is the Biot parameter and  $p$  is the fluid pressure.

- Damage modified permeability.

$$\mathbb{K} = (1 - d)\mathbb{K}_O + d\mathbb{K}_f(w)$$

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S.A. Silling, M. Epton, O. Weckner, J. Xu, and E. Askari: Peridynamic States and Constitutive Modeling. In: *J Elasticity* 88 (2007), pp. 151–184. doi: 10.1007/s10659-007-9125-1.

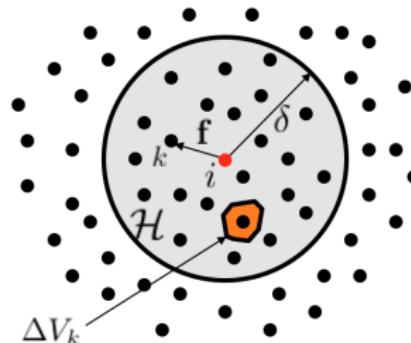
H. Ouchi, J.R. York, A. Katiyar, J.T. Foster, and M.M. Sharma: A Peridynamics Model of Fully-Coupled Porous Flow and Geomechanics for Hydraulic Fracturing. In: *Computational Mechanics* 55.3 (Mar. 2105), pp. 561–576. doi: 10.1007/s00466-015-1123-8.

# Discretization

- Replace integrals with sums...

$$\rho \ddot{\mathbf{u}}(\mathbf{x}_i) = \sum_{k \in \mathcal{H}} (\underline{\mathbf{T}}(\mathbf{x}_i) - \underline{\mathbf{T}}(\mathbf{x}_k)) \Delta V_k + \mathbf{b}_i$$

$$\rho c \ddot{u}(\mathbf{x}_i) = \sum_{k \in \mathcal{H}} (\underline{Q}(\mathbf{x}_i) - \underline{Q}(\mathbf{x}_k)) \Delta V_k + f_i$$

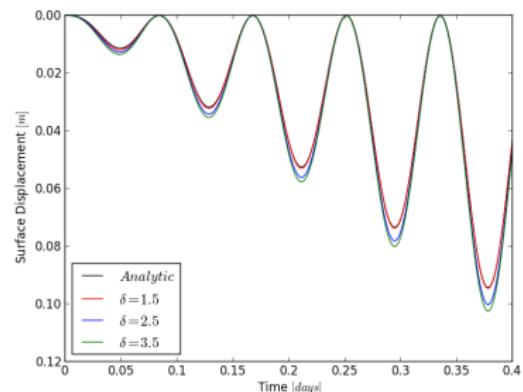
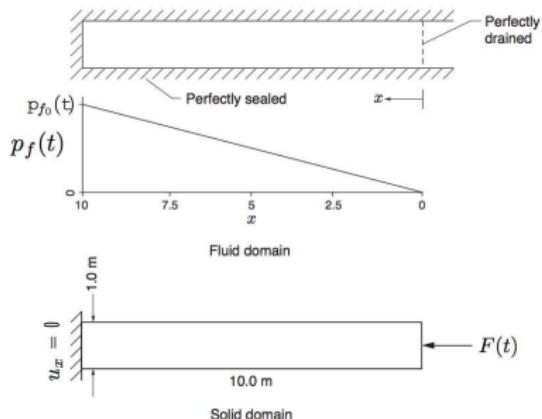


- Meshless (particle method)
  - Related to EFG, RKPM, under certain assumptions. See Bessa et al.
- Currently implemented in DOE Codes
  - Emu, LAMMPS, Sierra/SM, Peridigm

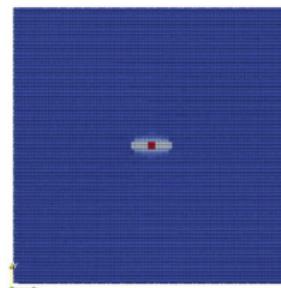
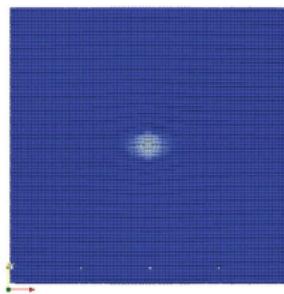
**S.A. Silling and E. Askari:** A meshfree method based on the peridynamic model of solid mechanics. In: *Computers and Structures* 83.17-18 (2005), pp. 1526–1535. doi: [10.1016/j.compstruc.2004.11.026](https://doi.org/10.1016/j.compstruc.2004.11.026).

**M. Bessa, J.T. Foster, T. Belytschko, and W.K. Liu:** A Meshfree Unification: Reproducing Kernel Peridynamics. In: *Computational Mechanics* 53.6 (2014), pp. 1251–1264. doi: [10.1007/s00466-013-0969-x](https://doi.org/10.1007/s00466-013-0969-x).

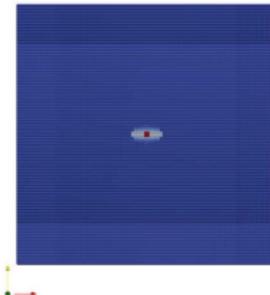
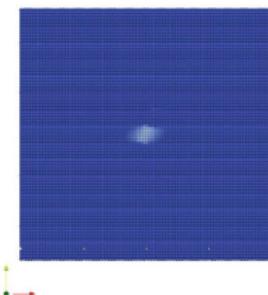
# Validation - Time dependent consolidation



# Simple Examples

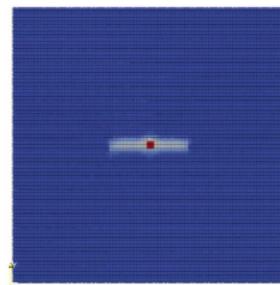
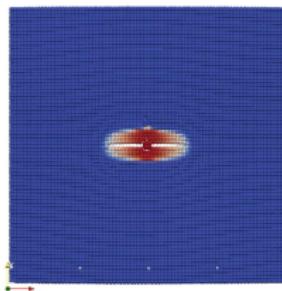


Isotropic permeability

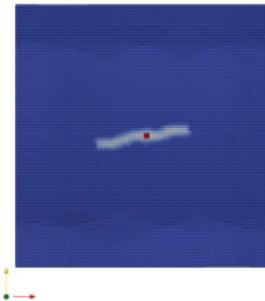
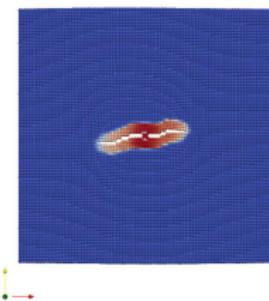


Anisotropic permeability

# Simple Examples

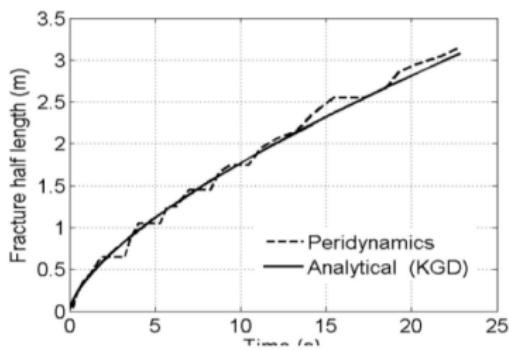
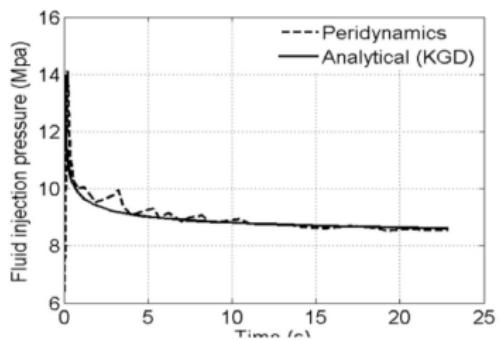


Isotropic permeability

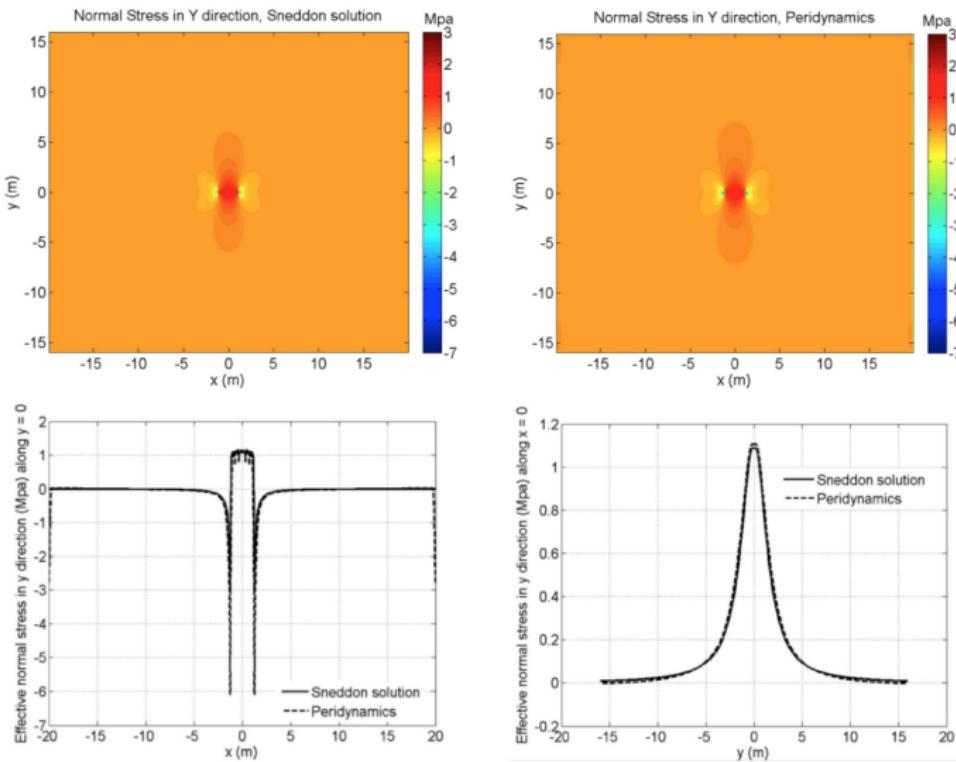


Anisotropic permeability

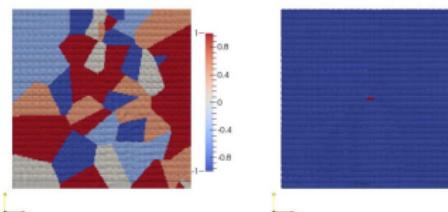
# KGD Solution



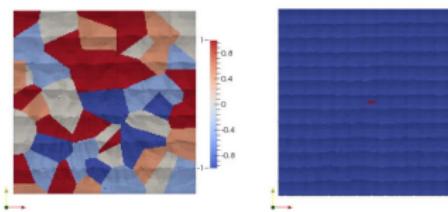
# Sneddon Solution



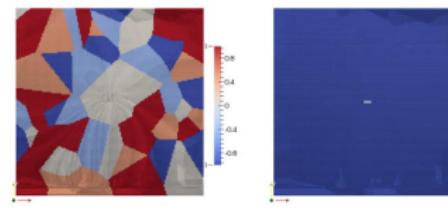
# Heterogeneous permeability



Realization 1

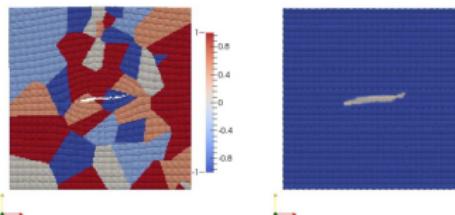


Realization 2

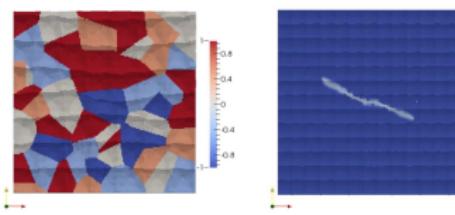


Realization 3

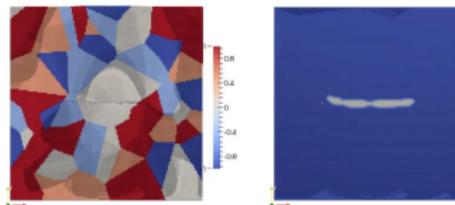
# Heterogeneous permeability



Realization 1

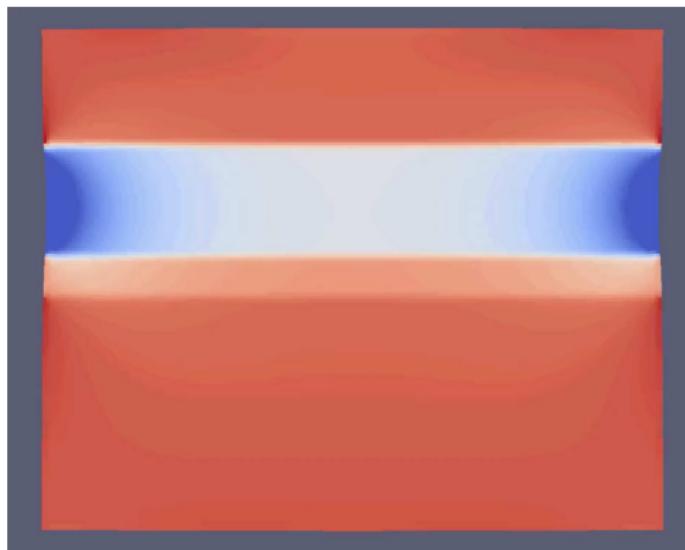


Realization 2

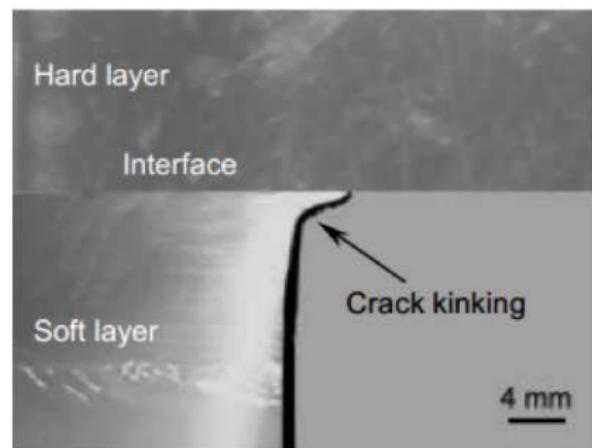
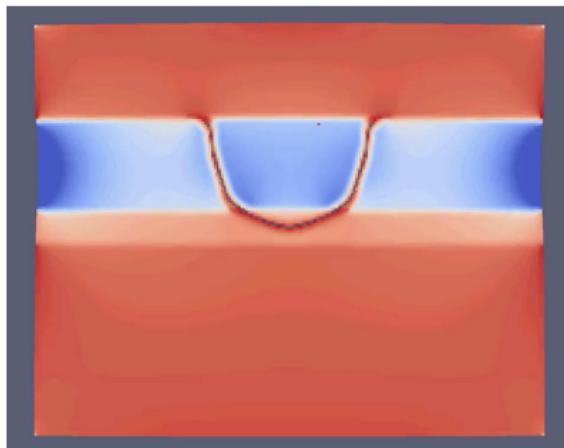


Realization 3

# Heterogeneous elastic properties

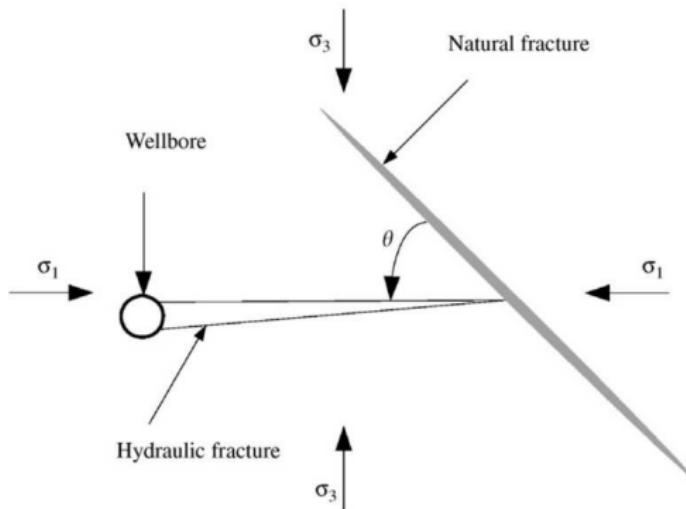


# Heterogeneous elastic properties



H Wu, A Chudnovsky, JW Dudley, GK Wong, et al.: A map of fracture behavior in the vicinity of an interface. In: *Gulf Rocks 2004 the 6th North America Rock Mechanics Symposium (NARMS)*. American Rock Mechanics Association. 2004.

# Natural fracture interaction



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Jian Zhou, Mian Chen, Yan Jin, and Guang-qing Zhang: Analysis of fracture propagation behavior and fracture geometry using a tri-axial fracturing system in naturally fractured reservoirs. In: *International Journal of Rock Mechanics and Mining Sciences* 45.7 (2008), pp. 1143–1152.

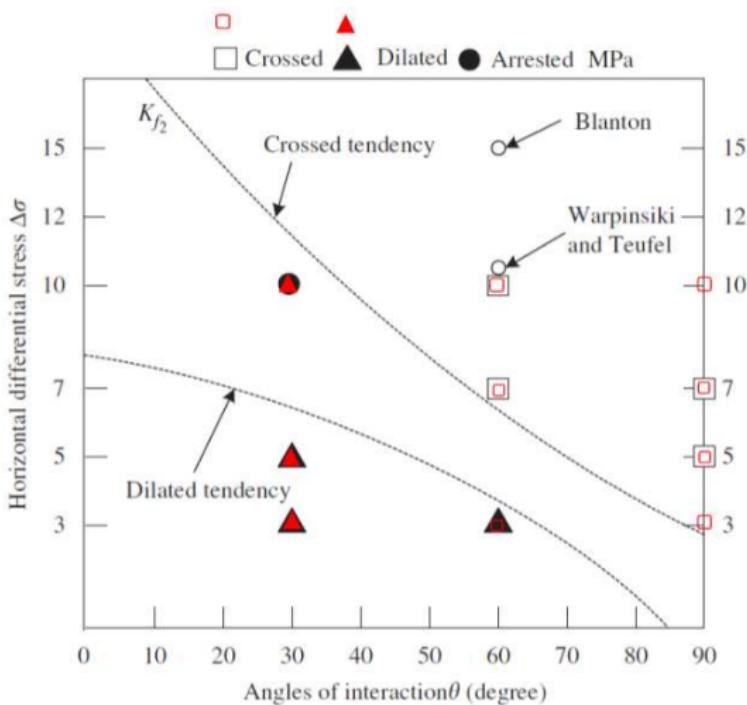
# Natural fracture interaction



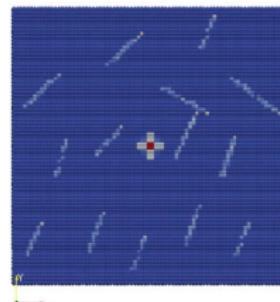
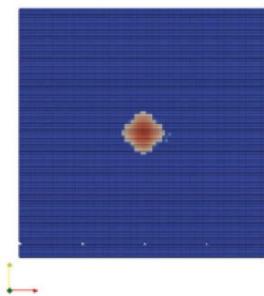
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H. Ouchi, A. Katiyar, J.T. Foster, and M.M. Sharma: A Peridynamics Model for the Propagation of Hydraulic Fractures in Heterogeneous, Naturally Fractured Reservoirs. In: *SPE Hydraulic Fracturing Technology Conference*. SPE-173361-MS. Society of Petroleum Engineers. Feb. 2015. doi: 10.2118/173361-MS.

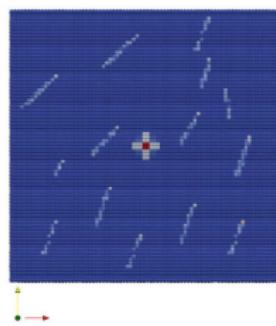
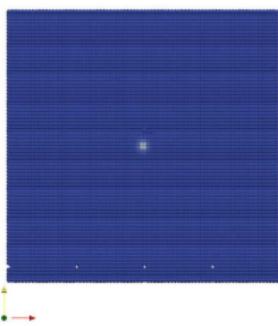
# Natural fracture interaction



# Natural fracture interaction

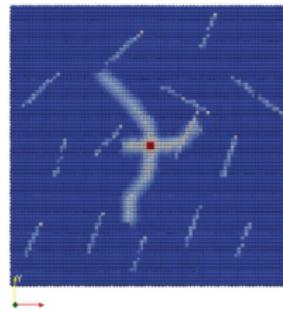
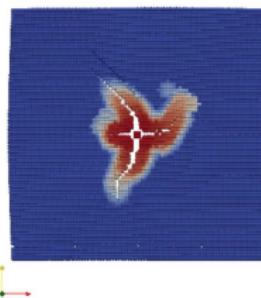


Slow injection rate

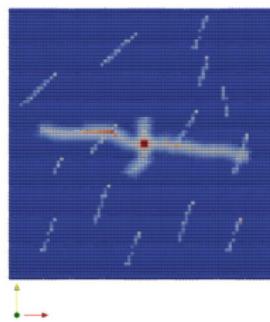
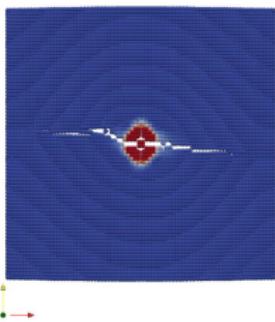


Fast injection rate

# Natural fracture interaction

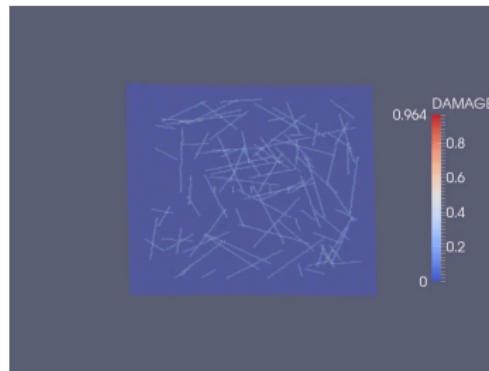


Slow injection rate

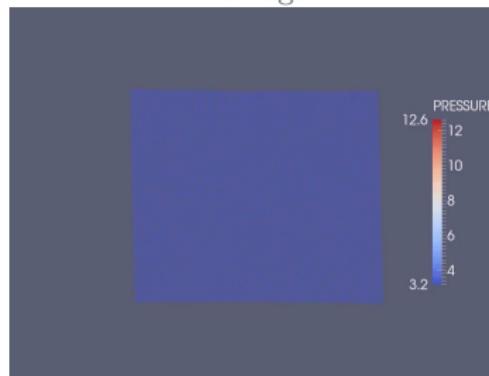


Fast injection rate

# Multiple injection sites

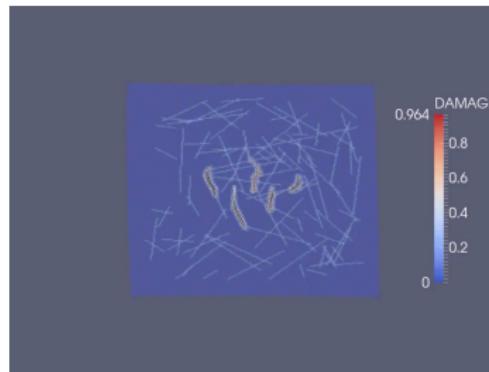


Damage

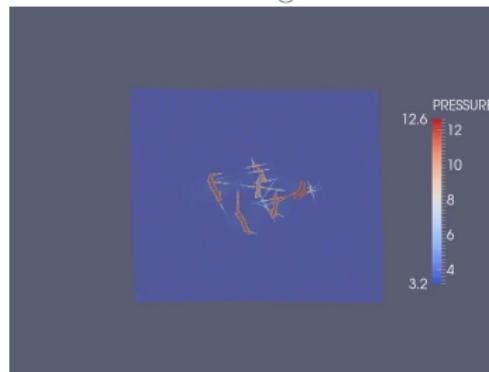


Pressure

# Multiple injection sites

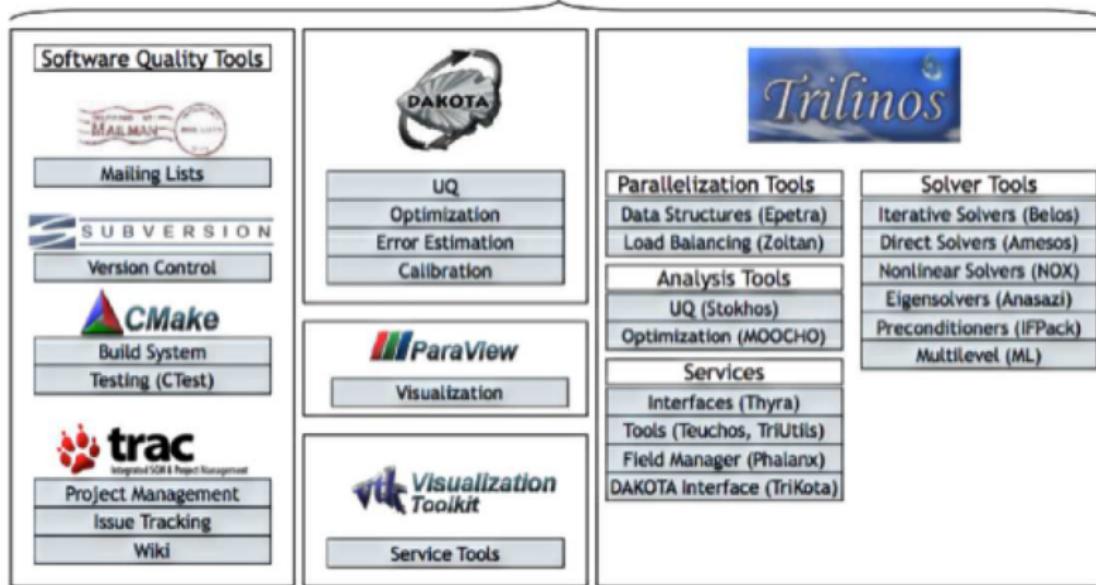


Damage

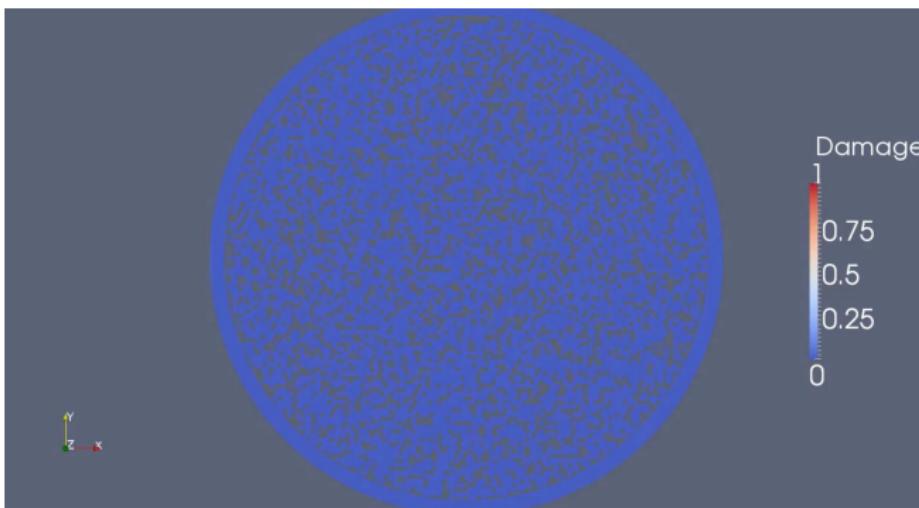


Pressure

# HPC Code



# Large-scale *Peridigm* simulation

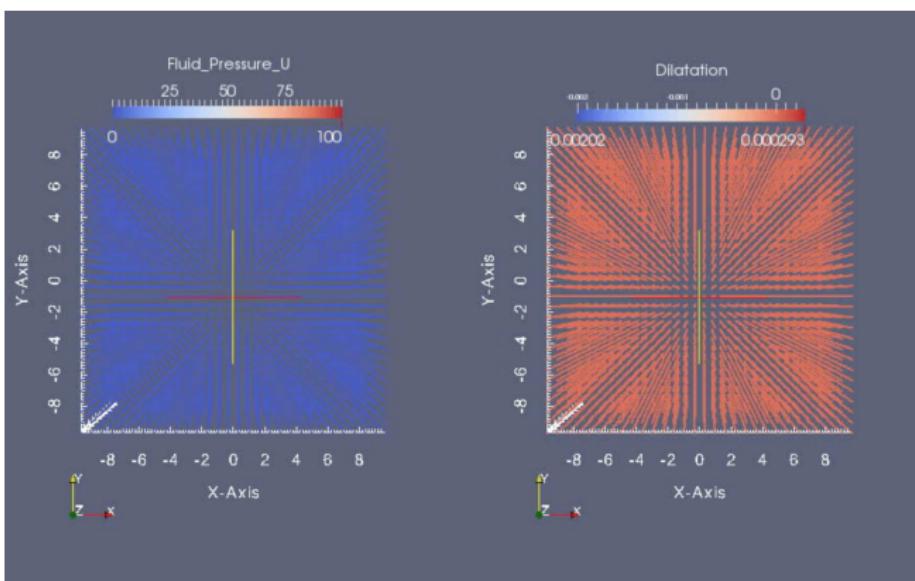


Acknowledgement:



Sandia National Laboratories

# Sneak-peak



# Ongoing Research

- Multiphase fluids
- Slurry transport
- Fracture mechanics of competing fractures
- HPC
  - Hybrid parallelization
  - Accelerated kernel development for nonlinear solvers

## Acknowledgement:



Questions?