

# **Development of the T+M coupled flow-geomechanical simulator to describe fracture propagation and coupled flow-thermal-geomechanical processes in tight/shale gas systems**

Jihoon Kim<sup>1\*</sup> and George J. Moridis<sup>1</sup>

<sup>1</sup>Earth Sciences Division, Lawrence Berkeley National Laboratory

\*Corresponding author. *Email address:*

[JihoonKim@lbl.gov](mailto:JihoonKim@lbl.gov)

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# Development of the T+M coupled flow-geomechanical simulator to describe fracture propagation and coupled flow-thermal-geomechanical processes in tight/shale gas systems

Jihoon Kim<sup>a</sup>, George J. Moridis<sup>a</sup>

<sup>a</sup>*Earth Sciences Division, Lawrence Berkeley National Laboratory, 1 Cyclotron Road 74R316C, Berkeley, CA 94720, USA*

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## Abstract

We developed a hydraulic fracturing simulator by coupling a flow simulator to a geomechanics code, namely T+M simulator. Modeling of the vertical fracture development involves continuous updating of the boundary conditions and of the data connectivity, based on the finite element method for geomechanics. The T+M simulator can model the initial fracture development during the hydraulic fracturing operations, after which the domain description changes from single continuum to double or multiple continua in order to rigorously model both flow and geomechanics for fracture-rock matrix systems. The T+H simulator provides two-way coupling between fluid-heat flow and geomechanics, accounting for thermoporomechanics, treats nonlinear permeability and geomechanical moduli explicitly, and dynamically tracks changes in the fracture(s) and in the pore volume. We also fully accounts for leak-off in all directions during hydraulic fracturing.

We first validate the T+M simulator, matching numerical solutions with the analytical solutions for poromechanical effects, static fractures, and fracture propagations. Then, from numerical simulation of various cases of the planar fracture propagation, shear failure can limit the vertical fracture propagation of tensile failure, because of leak-off into the reservoirs. Slow injection causes more leak-off, compared with fast injection, when the same amount of

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fluid is injected. Changes in initial total stress and contributions of shear effective stress to tensile failure can also affect formation of the fractured areas, and the geomechanical responses are still well-posed.

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Keywords: Hydraulic fracturing, Poromechanics, Tensile failure, Fracture propagation, Double porosity, Shale gas.

## 1. Introduction

Hydraulic fracturing is widely used in reservoir engineering applications to increase production by enhancing permeability [57, 17]. Injection of fluid generates high pressure around wells, which can create a fracture normal to the direction of the smallest magnitude of the principal total stresses. The creation of the fracture significantly improves permeability, changing heat and fluid flow regimes. For example, hydraulic fracturing is applied to geothermal engineering because the fractured geothermal reservoirs can increase heat extraction from geothermal reservoirs [33, 44]. In reservoir engineering, gas production in shale/tight gas reservoirs typically hinges on hydraulic fracturing because of the extremely low permeability of such reservoirs [19, 53, 16]. The horizontal wells along with hydraulic fracturing are typically applied to maximize production of gas in the shale gas reservoirs [19, 53]. Longuemare et al. [35] studied fracture propagation based on the PKN fracture model, associated with a 3D two phase thermal reservoir simulator. Adachi et al. [2] reviewed a brief history of the models of hydraulic fracturing in reservoir engineering, which were developed before the stage of full 3D hydraulic fracturing simulation. According to Adachi et al. [2], two models from plane strain geomechanics, namely PKN model [41] and KGD model [40], were developed at early times, assuming simple fracture geometries. Then, the pseudo-3D (P3D) model and the planar 3D model (PL3D) model were proposed for more realistic fracture shapes than those of the PKN and KGD models. The four models provide

low computational cost, but they cannot properly simulate the cases of hydraulic fracturing tightly coupled to flow, such as shale gas reservoirs. Hydraulic fracturing in the shale gas reservoirs requires rigorous modeling in fracture propagation and fluid flow, such as tightly coupled flow and geomechanics.

Several studies to develop algorithms for hydraulic fracturing simulation have been made in reservoir or geothermal engineering. Ji et al. [23] developed a numerical model for hydraulic fracturing, considering coupled flow and geomechanics, where the algorithm is based on the dynamic update of the boundary conditions along the fracture plane, fundamentally motivated by the node splitting. Later, Nassir et al. [39] partially incorporated shear failure to hydraulic fracturing, although poromechanical effects are not fully considered. Dean and Schmidt [13] employed the same fracturing algorithm in Ji et al. [23] for tensile fracturing, while using different criteria based on rock toughness. Fu et al. [20] used the node-splitting method when material faces tensile failure, based on the elastic fracture mechanics [22, 10, 43]. The algorithm by Ji et al. [23] can only consider the vertical fracturing, but can easily be implemented to the finite element geomechanics codes, changing the boundary conditions and the corresponding data connectivity. Furthermore, it can easily couple flow and geomechanics, accounting for the leak-off of the injected fluid to the reservoirs. On the other hand, the method by Fu et al. [20] is not restricted to the vertical fracturing. However, fracturing in 3D problems causes high complexity in code development, and massive modification of the data connectivity is much challenging, compared with the algorithm by Ji et al. [23]. Moreover, the method by Fu et al. [20] only allows fluid flow along gridblocks, so the leak-off of the injected fluid to the gridblocks cannot properly be considered.

The enhanced assumed strain (EAS) and extended finite element methods (XFEM) have been studied in the computational mechanics community in order to model strong disconti-

nuity in displacement (e.g., Borja [9] and Moes et al. [36]). These methods introduce discontinuous interpolation functions, and theoretically do not require the remeshing when applied to the modeling in fracture propagation. However, even though the mesh is not updated, the applications in the full 3D problems are still much challenging, requiring huge complexities and coding effort, because the fracture shape in 3D is at least two-dimensional, while 2D problems have mainly been studied, where the fracture shapes in 2D are simply a line. Furthermore, the coupling of flow and geomechanics by the EAS method or XFEM has little been investigated. For example, Legarth et al. [33] applied XFEM to hydraulic fracturing, but the application potentially has the same difficulties as the method by Fu et al. [20]. Ji et al. [23] showed significant differences between the results with and without poroelastic effects in hydraulic fracturing. The poromechanical effects can be significant for low permeable and high compressible reservoirs with low compressible fluid, such as water injection [31, 27].

From the aforementioned characteristics of the algorithms of hydraulic fracturing, we develop a coupled flow and geomechanic simulator of hydraulic fracturing in this study, using a similar method of Ji et al. [23] for tensile fracturing. In addition, we employ a tensile failure criterion that can also account for shear stress effect as well as normal stress [43]. We also include shear failure with Drucker-Prager and Mohr-Coulomb models (e.g., Wang et al. [54]), and can simultaneously account for tensile and shear failures.

Creation of the fractures by tensile or shear failure implies that two different porous media, such as fracture and rock matrix, coexist at a continuum level, and thus the double or multiple continuum methods are desirable for more accurate modeling in not only flow-only but also coupled flow and geomechanics simulation [6, 42, 8, 28]. The developed simulator can consider thermo-poro-mechanical effects in pore volume more rigorously in the multiple porosity model, as described in Kim et al. [28]. We consider the permeability change

in the fracture(s), motivated by the cubic law [55, 45]. Then we take validation tests for poromechanical effects, the widths of static fractures, and fracture propagations. We will also perform 3D several numerical simulations in shale gas reservoirs, and investigate evolution of flow and geomechanical properties and variables such as the dimension and opening of the fractures, fluid pressure, and effective stress.

## 2. Mathematical formulation

### 2.1. Governing Equation

Hydraulic fracturing requires the modeling of coupled flow-heat flow and geomechanics rigorously. The governing equation for fluid flow is written as follows.

$$\frac{d}{dt} \int_{\Omega} m^k d\Omega + \int_{\Gamma} \mathbf{f}^k \cdot \mathbf{n} d\Gamma = \int_{\Omega} q^k d\Omega, \quad (1)$$

where the superscript  $k$  indicates the fluid component.  $d(\cdot)/dt$  means the time derivative of a physical quantity  $(\cdot)$  relative to the motion of the solid skeleton.  $m^k$  is mass of component  $k$ .  $\mathbf{f}^k$  and  $q^k$  are its flux and source terms on the domain  $\Omega$  with a boundary surface  $\Gamma$ , respectively, where  $\mathbf{n}$  is the normal vector of the boundary.

The fluid mass of component  $k$  is written as

$$m^k = \sum_J \phi S_J \rho_J X_J^k + \delta_S (1 - \phi) \rho_R \Upsilon^G, \quad (2)$$

where the subscript  $J$  indicates fluid phases.  $\phi$  is the true porosity, defined as the ratio of the pore volume to the bulk volume in the deformed configuration.  $S_J$ ,  $\rho_J$ , and  $X_J^k$  are saturation and density of phase  $J$ , and the mass fraction of component  $k$  in phase  $J$ , respectively.  $\delta_S$  is the indicator for gas sorption.  $\delta_S = 0.0$  for non-sorbing rock such as tight gas systems, while  $\delta_S = 1.0$  for gas-sorbing media, such as shales [37].  $\rho_R$  is the rock density, and  $\Upsilon^G$  is the

116 mass of sorbed component per unit mass of rock.

117

118 The mass flux term is obtained from

$$\mathbf{f}^k = \sum_J (\mathbf{w}_J^k + \mathbf{J}_J^k), \quad (3)$$

119 where  $\mathbf{w}_J^k$  and  $\mathbf{J}_J^k$  are the convective and diffusive mass flows of component  $k$  in phase  $J$ .

120 For the liquid phase,  $J = L$ ,  $\mathbf{w}_J^k$  can be given by Darcy's law as

$$\mathbf{w}_J^k = X_J^k \mathbf{w}_J, \quad \mathbf{w}_J = -\frac{\rho_J k_{rJ}}{\mu_J} \mathbf{k}_p (\mathbf{Grad} p_J - \rho_J \mathbf{g}), \quad (4)$$

121 where  $\mathbf{k}_p$  is the absolute (intrinsic) permeability tensor. The terms  $\mu_J$ ,  $k_{rJ}$ ,  $p_J$  are the viscos-

122 ity, relative permeability, and pressure of fluid phase  $J$ , respectively.  $\mathbf{g}$  is the gravity vector,

123 and  $\mathbf{Grad}$  is the gradient operator. Depending on the circumstances, we use more appropriate

124 flow equations such as the Forchheimer equation [18], which incorporates laminar, inertial

125 and turbulent effects. In this case, Darcy's law is written with scalar permeability as

126

$$\mathbf{w}_J = -\rho_J \frac{2(\mathbf{Grad} p_J - \rho_J \mathbf{g})}{\frac{\mu_J}{k_p k_{rJ}} + \sqrt{\left(\frac{\mu_J}{k_p k_{rJ}}\right)^2 + 4\chi_J \rho_J |\mathbf{Grad} p_J - \rho_J \mathbf{g}|}}, \quad (5)$$

127 where  $\chi_J$  is the turbulence correction factor [24].

128 For the gaseous phase,  $J = G$ ,  $\mathbf{w}_G^k$  is given by

$$\mathbf{X}_G^k = X_G^k \mathbf{w}_G, \quad \mathbf{w}_G = -\left(1 + \frac{k_K}{P_G}\right) \mathbf{k} \frac{\rho_G k_{rG}}{\mu_G} (\mathbf{Grad} p_G - \rho_G \mathbf{g}), \quad (6)$$

129 where  $k_K$  is the Klinkenberg factor [32]. The diffusive flow  $\mathbf{J}_J^k$  is described as

$$\mathbf{J}_J^k = -\phi S^J \tau_G \mathbf{D}_J^k \rho_J \mathbf{Grad} X_J^k, \quad (7)$$

130 where  $\mathbf{D}_J^k$  and  $\tau_G$  are the hydrodynamic dispersion tensor and gas tortuosity, respectively.

131 The governing equation for heat flow comes from heat balance, written as

$$\frac{d}{dt} \int_{\Omega} m^H d\Omega + \int_{\Gamma} \mathbf{f}^H \cdot \mathbf{n} d\Gamma = \int_{\Omega} q^H d\Omega, \quad (8)$$

132 where the superscript  $H$  indicates the heat component.  $m^H$ ,  $\mathbf{f}^H$ , and  $q^H$  are heat, its flux, and  
133 source terms, respectively. The term  $m^H$  is the heat accumulation term, and is expressed as

$$m^H = (1 - \phi) \int_{T_0}^T \rho_R C_R dT + \sum_J \phi S_J \rho_J e_J + \delta_S (1 - \phi) \rho_R e_{S,G} \Upsilon^G, \quad (9)$$

134 where  $T$ ,  $C_R$  and  $T_0$  are temperature, heat capacity of the porous medium, and reference tem-  
135 perature.  $e_J$  and  $e_{S,G}$  denote specific internal energy of phase  $J$  and sorbed gas, respectively.

136 The heat flux is written as

$$\mathbf{f}^H = -\mathbf{K}_H \mathbf{Grad} T + \sum_J h_J \mathbf{w}_J, \quad (10)$$

137 where  $\mathbf{K}_H$  is the composite thermal conductivity of the porous media. The specific internal  
138 energy,  $e_J$ , and enthalpy,  $h_J$ , of components  $k$  in phase  $J$  become, respectively,

$$e_J = \sum_k X_J^k e_J^k, \quad h_J = \sum_k X_J^k h_J^k. \quad (11)$$

139 More detailed descriptions of the governing equations for fluid and heat flow are shown in  
140 Moridis et al. [37]. For the boundary conditions for the flow problems, we consider the



141 boundary conditions  $p_J = \bar{p}_J$  (prescribed pressure) on the boundary  $\Gamma_p$ , and  $\mathbf{w}_J \cdot \mathbf{n} = \bar{w}_J$   
 142 (prescribed mass flux) on the boundary  $\Gamma_f$ , where  $\Gamma_p \cap \Gamma_f = \emptyset$ , and  $\Gamma_p \cup \Gamma_f = \partial\Omega$ . The  
 143 boundary conditions for heat flow are  $T = \bar{T}$  (prescribed temperature) on the boundary  $\Gamma_T$ ,  
 144 and  $\mathbf{f}^H \cdot \mathbf{n} = \bar{f}^H$  (prescribed heat flux) on the boundary  $\Gamma_H$ , where  $\Gamma_T \cap \Gamma_H = \emptyset$ , and  
 145  $\Gamma_T \cup \Gamma_H = \partial\Omega$ .

146 The governing equation for geomechanics is based on the quasi-static assumption [11],  
 147 written as

$$\text{Div } \boldsymbol{\sigma} + \rho_b \mathbf{g} = \mathbf{0}, \quad (12)$$

148 where Div is the divergence operator.  $\boldsymbol{\sigma}$  is the total stress tensor, and  $\rho_b$  is the bulk density.  
 149 Note that tensile stress is positive in this study. The infinitesimal transformation is used to  
 150 allow the strain tensor,  $\boldsymbol{\varepsilon}$ , to be the symmetric gradient of the displacement vector,  $\mathbf{u}$ ,

$$\boldsymbol{\varepsilon} = \frac{1}{2} (\mathbf{Grad}^T \mathbf{u} + \mathbf{Grad} \mathbf{u}). \quad (13)$$

151 The boundary conditions for geomechanics are as follows;  $\mathbf{u} = \bar{\mathbf{u}}$ , given displacement, on a  
 152 boundary  $\Gamma_u$ , and  $\boldsymbol{\sigma} \cdot \mathbf{n} = \bar{\mathbf{t}}$ , traction on a boundary  $\Gamma_t$ , where  $\Gamma_u \cup \Gamma_t = \partial\Omega$ , the boundary  
 153 over the domain, and  $\Gamma_u \cap \Gamma_t = \emptyset$ . The initial total stress satisfies the mechanical equilibrium  
 154 for given boundary conditions.

155 Note that the boundary conditions of geomechanics in hydraulic fracturing are not pre-  
 156 scribed but dependent on the solutions of geomechanics (i.e., nonlinearity). Conventional  
 157 plastic mechanics such as Mohr-Coulomb failure yields material nonlinearity while the bound-  
 158 ary conditions are still prescribed [47]. On the other hand, geomechanics of hydraulic fractur-  
 159 ing in this study does not yield material nonlinearity while nonlinearity lies in the boundary  
 160 conditions.

## 2.2. Constitutive relations

Gas flow within homogeneous rock can be modeled using single porosity poromechanics, extended from Biot's theory [11]. However, when failure occurs and fractures are created, we face local heterogeneity because fractures and rock matrix coexist. In this case, it is desirable to use double or multiple porosity models, which allow local heterogeneity, particularly for low permeable rock matrix, as shown in Figure 1. We employ the generalized formulation that can be used for the non-isothermal multiphase flow and multiple porosity models, described as [28]

$$\delta \boldsymbol{\sigma} = \overbrace{\mathbf{C}_{up} : \delta (\boldsymbol{\varepsilon} - \boldsymbol{\varepsilon}_p)}^{\delta \boldsymbol{\sigma}'} - b_{l,J}^* \delta p_{l,J} \mathbf{1} - K_{dr} \tilde{b}_l \delta T \mathbf{1}, \quad b_{l,J}^* = -K_{dr} (b S_J)_l, \quad (14)$$

$$\frac{1}{K_{dr}} = \frac{\eta_k}{K_k}, \quad \mathbf{C}_{up} = K_{dr} \left( \frac{\eta}{K} \right)_k \mathbf{C}_k, \quad b_l = - \left( \frac{\alpha \eta}{K} \right)_l, \quad \tilde{b}_l = 3(\alpha_T \eta)_l \quad (15)$$

$$\underbrace{\delta \zeta_{l,J} - \delta \phi_{(l,J)_p}}_{\delta \zeta_{(l,J)_e}} = b_{l,J}^* \delta \varepsilon_{v,e} + L_{l,J,m,I}^{-1} \delta p_{m,I} - \bar{D}_{l,J,m} \delta T_m, \quad (16)$$

$$(\bar{S} - \bar{s}_J \delta m_J)_l = -\tilde{b}_l K_{dr} \delta \varepsilon_v - \bar{D}_{l,m,I} \delta p_{m,I} + \tilde{D}_{l,m} \delta T_m, \quad (17)$$

$$\delta \boldsymbol{\kappa}_l = -\mathbf{H}_l \cdot \delta \boldsymbol{\xi}_l, \quad (18)$$

where the subscripts  $e$  and  $p$  denote elasticity and plasticity, respectively, and double indices indicate summation.  $\mathbf{1}$  is the rank-2 identity tensor.  $\boldsymbol{\varepsilon}_e$  and  $\boldsymbol{\varepsilon}_p$  are the elastic and plastic strains, respectively.  $K_{dr}$  and  $\mathbf{C}_{up}$  are the upscaled elastoplastic drained bulk and tangent moduli at the level of a gridblock.  $\alpha_l$  is the Biot coefficient of the subelement  $l$ , (i.e.,  $\alpha_l = 1 - K_l/K_s$ , where  $K_s$  is the intrinsic solid grain bulk modulus.).  $\alpha_T$  is the thermal dilation coefficient,  $\eta_l$  is the volume fraction of the subelement  $l$ , and  $K_l$  is the drained bulk modulus of the subelement  $l$ .  $\zeta_{(l,J)_e}$  and  $\phi_{(l,J)_p}$  are the elastic and plastic fluid contents for the material  $l$  and phase  $J$ , respectively.  $\delta \zeta_{(l,J)_e} = (\delta m/\rho)_{l,J}$ , where  $m_{(l,J)}$  is the fluid mass of phase  $J$

177 within the subelement  $l$ .  $\mathbf{L} = \{L_{l,J,m,I}\}$  is a positive-definite tensor, extended from the Biot  
 178 modulus of single phase flow.  $\bar{S}$  is the total entropy, and  $\bar{s}_J$  is the internal entropy per unit  
 179 mass of the phase  $J$  (i.e., specific entropy).  $\epsilon_l$  and  $\xi_l$  are the internal stress-like and strain-  
 180 like plastic variables for material  $l$ , respectively.  $\mathbf{H}_l$  is a positive definite hardening modulus  
 181 matrix for material  $l$ .  $\bar{\mathbf{D}} = \{\bar{D}_{l,m,I}\}$  is determined by coupling between fluid flow and heat  
 182 transfer, regardless of geomechanics, and  $\tilde{\mathbf{D}} = \{\tilde{D}_{l,m}\}$  is the heat capacity term. The off-  
 183 diagonal terms of  $\bar{\mathbf{D}}$  and  $\tilde{\mathbf{D}}$  are typically taken to be zero. Then, the diagonal terms of  $\bar{\mathbf{D}}$  and  
 184  $\tilde{\mathbf{D}}$  are determined by  $3\alpha_{l,I}^s$  and  $(C_d/T)_l$ , respectively.  $3\alpha_{l,I}^s$  is the thermal dilation coefficient  
 185 related to solid grain and phase  $I$  of the subelement  $l$ , and  $C_d$  is the total volumetric heat  
 186 capacity.

187 For  $\phi_{(l,J)_p}$ , we take [3]

$$\delta\phi_{(l,J)_p} = b_{l,J}^* \delta\varepsilon_{v,p}. \quad (19)$$

188  $\mathbf{L}$  for single phase flow with a fracture-rock matrix (double porosity) system can be written  
 189 in a matrix form, when the off-diagonal terms are taken to be zero, as

$$\mathbf{L}^{-1} = \begin{bmatrix} \eta_F N_F & 0 \\ 0 & \eta_M N_M \end{bmatrix}, \quad (20)$$

190 where  $N_F$  and  $N_M$  are the inverse of the Biot moduli,  $M_F$  and  $M_M$ , for the fracture and  
 191 rock matrix media, respectively, (i.e.,  $N_F = 1/M_F$  and  $N_M = 1/M_M$ , where  $M_f = \phi c_f +$   
 192  $(\alpha_f - \phi)/K_s$  and  $c_f$  is the intrinsic fluid compressibility). The subscripts  $F$  and  $M$  indicate  
 193 the fracture and rock matrix, respectively. More details of the formulation are described in  
 194 Kim et al. [28].

195 Here, we can relate the above formulation to the porosity used in reservoir simulation,  $\Phi$ ,

called Lagrange's porosity or reservoir porosity [46, 50].  $\Phi$  is defined as the ratio of the pore volume in the deformed configuration to the bulk volume in the reference (typically initial) configuration. Specifically, for single phase flow,

$$\delta m_l = \rho_l \Phi \eta_l (c_f \delta p_f - c_T \delta T) + \rho_J \eta_l \delta \Phi, \quad \text{where } c_f = \frac{1}{\rho_f} \frac{d\rho_f}{dp_f}, \quad c_T = -\frac{1}{\rho_f} \frac{d\rho_f}{dT}, \quad (21)$$

where the subscript  $f$  means fluid.  $c_T$  is the thermal expansivity of fluid. Comparing Equation 21 with Equation 16, we obtain

$$\delta \Phi_l = \left( \frac{\alpha_l^2}{K_l} + \frac{\alpha_l - \Phi_l}{K_s} \right) \delta p_f + 3\alpha_{T,l} \alpha_l \delta T - \frac{b_l}{\eta_l} \delta \sigma_v, \quad (22)$$

where  $\sigma_v$  is the total (volumetric) mean stress.

In this study, we neglect the heat contribution directly from geomechanics to heat flow, ignoring the term related to  $-\tilde{b}_l K_{dr} \delta \varepsilon_v$  of Equation 17 (i.e., one-way coupling from heat flow to geomechanics). This assumption is justified when heat capacity of material or fluid is high, or direct heat generation from deformations is negligible [34, 27].

Note that the double porosity model is used initially for naturally fractured reservoirs, while, in this study, we change the single porosity model into the double porosity during simulation dynamically when a material faces plasticity. Thus, for the naturally fractured reservoirs,  $\mathbf{C}_{up}$  and  $K_{dr}$  at a gridblock are obtained from the upscaling from given properties of subelements such as fracture and rock matrix materials. Accordingly, the return mapping for elastoplasticity is performed at all the subelements [28].

On the other hand, in this study,  $\mathbf{C}_{up}$  and  $K_{dr}$  are directly obtained from the elastoplastic tangent moduli at a gridblock (global) level, not the subelements, while we need to determine the drained bulk moduli of the fracture and rock matrix materials for the double porosity

model, followed by the coupling coefficients. To this end, we assume that the rock matrix has the same drained bulk modulus as that of the single porosity material before plasticity (i.e., elasticity), because the rock matrix is undamaged (Kim and Moridis, 2012a). Then, from Equation 16, the drained bulk modulus of the fracture can be determined as

$$K_f = \eta_f \frac{K_{dr} K_M}{K_M - K_{dr}(1 - \eta_f)}. \quad (23)$$

Considering  $K_{dr}$  and  $K_f$  to be positive for wellposedness, the volume fraction of the fracture,  $\eta_f$ , has the constraint as

$$\eta_f > 1 - \frac{K_M}{K_{dr}}. \quad (24)$$

## 2.3. Failure and Fracturing

### 2.3.1. Tensile failure

We employ a tensile failure condition for large-scale fracture propagation, used in Ruiz et al. [43], as follows.

$$\sigma'_c \left( = \sqrt{\beta^{-2} (t'_t{}^2 + t'_s{}^2) + t'_n{}^2} \right) \geq T_c, \quad (25)$$

where  $t_n$ ,  $t_t$ , and  $t_s$  are the normal and shear effective stresses, acting on a fracture plane, as shown in Figure 2.  $T_c$  is tensile strength of material, typically determined from a tension test such as the Brazilian test. From Equation 25, we can account for contribution from both normal and shear effective stresses to tensile failure. When  $\beta = \infty$ , the tensile failure is purely caused by the normal effective stress. For  $\beta = 1.0$ ,  $\sigma'_c$  of Equation 25 becomes identical to that of Asahina et al. [4].

Note that we employ the fracturing condition based on tensile strength in this study, rather using toughness-based fracturing conditions, because we focus on large scale fracture propagation. The toughness-based fracturing conditions with the stress intensity factor is typically employed in small scale fracture propagation [2].

For a given geomechanical loading, the boundary condition of geomechanics is modified when the effective stresses reach a tensile failure condition. The internal natural (Neumann) boundary conditions are introduced at the areas where the effective stresses satisfy the tensile failure condition, Equation 25.

When hydraulic fracturing induces a dry zone of a created fracture, followed by a fluid lag [2], the fluid pressure within the dry zone is determined from the surrounding reservoir pressure in this study. This implies that the pressure of the dry zone is locally equilibrated with the surroundings, because the time scale of the local pressure equilibrium is much smaller than the time scale of fluid flow within the fracture.

### 2.3.2. *Shear failure*

For shear failure, we use the Drucker-Prager and Mohr-Coulomb models, which are widely used to model failure of cohesive frictional materials. The Drucker-Prager model is expressed as

$$f = \beta_f I_1 + \sqrt{J_2} - \kappa_f \leq 0, \quad g = \beta_g I_1 + \sqrt{J_2} - \kappa_g \leq 0, \quad (26)$$

where  $I_1$  is the first stress invariant of the effective stress and  $J_2$  is the second stress invariant of the effect deviatoric stress.  $f$  and  $g$  are the yield and plastic potential functions, respectively.  $\beta_f$ ,  $\kappa_f$ ,  $\beta_g$ , and  $\kappa_g$  are the coefficients to characterize the yield and plastic potential functions.

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The Mohr-Coulomb model is given as

$$f = \tau'_m - \sigma'_m \sin \Psi_f - c_h \cos \Psi_f \leq 0, \quad g = \tau'_m - \sigma'_m \sin \Psi_d - c_h \cos \Psi_d \leq 0, \quad (27)$$

$$\sigma'_m = \frac{\sigma'_1 + \sigma'_3}{2} \quad \text{and} \quad \tau'_m = \frac{\sigma'_1 - \sigma'_3}{2}, \quad (28)$$

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where  $\sigma'_1$ ,  $\sigma'_2$ , and  $\sigma'_3$  are the maximum, intermediate, and minimum principal effective

254

stresses, respectively.  $c_h$ ,  $\Psi_f$ , and  $\Psi_d$  are the cohesion, the friction angle, and the dilation

255

angle, respectively. Figure 3 shows the yield functions of the Drucker-Prager and Mohr-

256

Coulomb models. The Drucker-Prager model can also be modified for the Mohr-Coulomb

257

model, taking  $\beta_f$ ,  $k_f$ ,  $\beta_g$ , and  $k_g$  as, respectively,

$$\beta_f = \frac{\sin \Psi_f}{0.5 (3(1 - \sin \Psi_f) \sin \theta + \sqrt{3}(3 + \sin \Psi_f) \cos \theta)}, \quad (29)$$

$$k_f = \frac{3c_h}{0.5 (3(1 - \sin \Psi_f) \sin \theta + \sqrt{3}(3 + \sin \Psi_f) \cos \theta)}, \quad (30)$$

$$\beta_g = \frac{\sin \Psi_d}{0.5 (3(1 - \sin \Psi_d) \sin \theta + \sqrt{3}(3 + \sin \Psi_d) \cos \theta)}, \quad (31)$$

$$k_g = \frac{3c_h}{0.5 (3(1 - \sin \Psi_d) \sin \theta + \sqrt{3}(3 + \sin \Psi_d) \cos \theta)}, \quad (32)$$

258

where  $\theta$  is the Lode angle [7, 54], written as

$$\theta = \frac{1}{3} \cos^{-1} \left( \frac{3\sqrt{3}}{2} \frac{J_3}{J_2^{3/2}} \right), \quad (33)$$

259

where  $J_3$  is the third stress invariant of the effect deviatoric stress.

### 260 3. Numerical modeling

261 We developed the T+M hydraulic fracturing simulator by coupling the Lawrence Berke-  
 262 ley National Laboratory (LBNL) in-house simulator TOUGH+RealGasH2O (for the descrip-  
 263 tion of the non-isothermal flow of water and a real gas mixture through porous/fractured  
 264 media) with the ROCMECH in-house geomechanics simulator. We describe the numerical  
 265 algorithms and characteristics of the coupled simulator as follows.

#### 266 3.1. Discretization

267 Space discretization is based on the finite volume method, also called the integral finite  
 268 difference method, in the simulation of fluid and heat flow (TOUGH+RealGasH2O code),  
 269 and the finite element method in the geomechanical component of the coupled simulations  
 270 (ROCHMECH code). T+M denotes a coupled simulator from the flow and geomechanics  
 271 simulators. Time discretization in both constituent components of T+M is based on the back-  
 272 ward Euler method that is typically employed in reservoir simulation.

#### 273 3.2. Failure Modeling

##### 274 3.2.1. Tensile failure and node splitting

275 We introduce the new internal Neumann boundaries by splitting nodes when fracturing  
 276 occurs, and assign the traction from the fluid pressure inside the fractures. The node splitting  
 277 is performed based on the tensile failure condition, as described in the previous section. In  
 278 this study, the focus is on vertical tensile fracturing. Because of symmetry, we easily extend  
 279 the numerical simulation capabilities to 3D domains. The fracture plane is located at the  
 280 outside boundary [23], as shown in Figure 4.

##### 281 3.2.2. Shear failure and elastoplasticity

282 We use classical elastoplastic return mapping algorithms for the Mohr-Coulomb and  
 283 Drucker-Prager models [47]. Unlike tensile failure, we account for shear failure with no



assumption of a certain fracturing direction. The Drucker-Prager model provides a simple closed analytical formulation for return mapping because it is only associated with  $I_1$  and  $J_2$ . However, the Mohr-Coulomb model also takes  $J_3$ , and thus the return mapping is not straightforward unlike the Drucker-Prager model.

We employ the two-stage return mapping algorithm proposed by Wang et al. [54] for the Mohr-Coulomb model, after slight modification. At the edges of the failure envelope, we also employ the Drucker-Prager model with the explicit treatment of  $J_3$  to avoid numerical instability. The Drucker-Prager model with the explicit treatment of  $J_3$  can simulate the Mohr-Coulomb failure accurately not only at the edges but also over the failure envelope [26].

### 3.3. Sequential implicit approach

There are two typical solution approaches to solve the coupled problems; fully coupled and sequential implicit methods. The fully coupled method usually provides unconditional and convergent numerical solutions for mathematically wellposed problems. However, it requires a unified flow-geomechanics simulator, which results in enormous software development effort and a large computational cost.

On the other hand, the sequential implicit method uses existing simulators for the solution of the constituent subproblems. For example, the subproblems of non-isothermal flow, or of geomechanics, are solved implicitly, fixing certain geomechanical (or flow) variables, and then geomechanics (or flow) is solved implicitly from the flow (or geomechanics) variables obtained from the previous step. According to Kim et al. [30] and Kim et al. [31], the fixed stress sequential scheme provides unconditional stability and numerical convergence with high accuracy in poromechanical problems. The unconditional stability is also valid for the given multiple porosity formulation [28]. By the fixed-stress split method, we solve the

flow problem, fixing the total stress field. This scheme can easily be implemented in flow  
simulators by updating the Lagrange porosity function and its correction term as follows  
[28].

$$\Phi_l^{n+1} - \Phi_l^n = \underbrace{\left( \frac{\alpha_l^2}{K_l} + \frac{\alpha_l - \Phi_l^n}{K_s} \right)}_{\Phi_l^n c_p} \sum_J S_J^{n+1} (p_{l,J}^{n+1} - p_{l,J}^n) + 3\alpha_{T,l}\alpha_l (T_l^{n+1} - T_l^n) - \Delta\Phi_c^l, \quad (34)$$

311

$$\Delta\Phi_c^l = \frac{b_l}{\eta_l} K_{dr} \underbrace{\left\{ (\varepsilon_v^n - \varepsilon_v^{n-1}) + \sum_k \sum_J b_{k,J} (p_{k,J}^n - p_{k,J}^{n-1}) + \sum_k \tilde{b}_k (T_k^n - T_k^{n-1}) \right\}}_{(\sigma_v^n - \sigma_v^{n-1})}, \quad (35)$$

where  $\Delta(\cdot)^n = (\cdot)^{n+1} - (\cdot)^n$ , and the superscript  $n$  indicates the time level.  $c_p$  is the pore  
compressibility in reservoir simulation. The porosity correction term,  $\Delta\Phi_c^l$ , is calculated  
from geomechanics, which corrects the porosity estimated from the pore compressibility.

For permeability of the fracture, we employ nonlinear permeability motivated by the cubic  
law [55, 45], written as, for an example of single water phase,

$$Q_w = a_c \frac{\omega^{n_p}}{12\mu_w} H (\mathbf{Grad} p - \rho_w \mathbf{g}), \quad (36)$$

where  $\omega$  is the fracture opening (also called aperture or width).  $Q_w$  and  $H$  are flow rate  
of water and the fracture plate width, respectively.  $n_p$  characterizes the nonlinear fracture  
permeability. When  $n_p = 3.0$ , Equation 36 is identical to the cubic law.  $a_c$  is the correction  
factor reflecting the fracture roughness, as used in Nassir et al. [39]. We calculate the fracture  
permeability of a gridblock based on harmonic average of the permeabilities at the grid corner  
points near the gridblock.

For geomechanical properties of the fracture, we assign a much low Young's modulus,  
compared with rock matrix, when tensile fracturing occurs. For shear failure, the return

mapping algorithm automatically determines nonlinear geomechanical properties. Figure 5 briefly shows how flow and geomechanics simulators are communicated sequentially.

#### 4. Validation examples

We show three verification tests that can provide analytical solutions. The first test is Terzaghi's and Mandel's problems, which can examine the poromechanical effects [49, 1], as shown in Figure 6. Consideration of the poromechanical effects (i.e., two-way coupling between flow and geomechanics) is necessary for accurate modeling of fracture propagation not only within the shale gas reservoirs but also outside the reservoirs, for example, which are highly water-saturated, much more incompressible than gas [27]. For the second and third tests, shown in Figure 7, We also analyze the width variation of static fractures [48] and fracture propagations in plane strain geomechanics [51, 21], respectively.

##### 4.1. Terzaghi's and Mandel's problems

For Terzaghi's problem, the left of Figure 6, we have 31 gridblocks, the sizes of which are uniform, 1.0 m. Liquid water is fully saturated, and the initial pressure is 8.3 MPa. We impose a drainage boundary on the top and no-flow conditions at the bottom. The initial total stress is also -8.3 MPa over the domain, and we set 16.6 MPa as the overburden, two times greater than the initial total stress. The Young's modulus and Poisson ratio are 450 MPa and 0.0, respectively. Only vertical displacement is allowed and no gravity is applied. We consider isothermal fluid flow, where liquid water at  $25^{\circ}C$  is fully saturated. The permeability and porosity are  $6.51 \times 10^{-15} m^2$ , 6.6 mD, (1 Darcy=  $9.87 \times 10^{-13} m^2$ ) and 0.425, respectively. Biot's coefficient is 1.0. The monitoring well is located at the last gridblock.

From the left of Figure 8, the numerical solution from T+M matches the analytical solution. We identify the accurate instantaneous pressure buildup at the initial time, followed by the decrease of pressure due to the fluid flow to the drainage boundary at the top.

For Mandel’s problem, by symmetry, we take the upper half domain in the right of Figure 6 for numerical simulation,  $20\text{ m} \times 0.265\text{ m}$ . We have  $40 \times 5$  gridblocks, the sizes of which are uniform in the x direction, 0.5 m, while the sizes in the z direction are non-uniform, 0.005 m, 0.01 m, 0.05 m, 0.1 m, 0.1 m. The initial pressure is 10.0 MPa. We have the drainage boundary at the left and right sides and no-flow conditions at the other sides. The initial total stress is also 10.0 MPa over the domain, and we have 20.0 MPa of the overburden, two times greater than the initial total stress. We approximate the constraint of Mandel’s problem that the vertical displacement at the top is uniform. The Young’s modulus and Poisson ratio are 450.0 MPa and 0.0. We have the 2D plane strain geomechanics. The monitoring well is located at (5.25 m, 0.215 m), as shown in the right of Figure 8. No gravity is considered. Only horizontal flow is allowed, while vertical flow is hydro-static. We take the same flow variables and properties as the previous Terzaghi problem.

The right of Figure 8 shows that the result from T+M matches the analytical solution. The numerical result captures the Mandel-Cryer effect of Mandel’s problem, correctly, which cannot be captured by the flow-only simulation.

#### 4.2. *Static fracture in plane strain geomechanics*

We take, by symmetry, a quarter of the domain in Figure 7 for numerical simulation, i.e., the upper and right domain. We have  $150 \times 1 \times 10$  gridblocks for the plane strain geomechanics problem that has a static fracture. No gravity is considered. The sizes of the gridblocks in the x, y, and z directions are uniform, 0.05 m, 0.1 m, and 0.1 m, respectively. The initial total stress is zero, and the fluid pressure within the fracture is uniform, 10 MPa, resulting in 10 MPa of the net pressure. Then, the fracture width,  $\omega_f$ , is tested with various geomechanics properties, i.e., 600 MPa and 6.0 GPa of Young’s modulus, and 0.0 and 0.3 of Poisson’s ratio.

We use an analytical solution of the width of a static fracture in plane strain geomechanics for a given net pressure, proposed by Sneddon and Lowengrub [48]. From Figure 9, the numerical solutions match the analytical solutions for the different geomechanics properties, validating the T+M simulator.

#### 4.3. Fracture propagation in plane strain geomechanics

We inject water to a fully water-saturated reservoir for hydraulic fracturing. The simulation domain is a quarter of the domain in Figure 7. We have 150 gridblocks for flow within the fracture in the x direction, the sizes of which are uniform, 0.05 m, 0.5, m, 0.5 m. The initial reservoir pressure is 10 MPa, and no gravity is considered. The reservoir permeability and porosity are  $8.65 \times 10^{-23} \text{ m}^2$  and 0.1, respectively. The density and viscosity of water are  $1000 \text{ kg/m}^3$  and  $1.0 \times 10^{-3} \text{ Pa} \cdot \text{s}$ , respectively. For geomechanics, we use 6.0 GPa of Young's modulus and 0.3 of Poisson's ratio, which represent a shale gas reservoir [15]. Biot's coefficient is 0.0, because the analytical solutions used in this section do not account for the poromechanical effects.

Then we test two cases: viscosity-dominated and toughness-dominated regimes in hydraulic fracturing. For the viscosity-dominated regime, the solution can be approximated by a limit solution from the assumption that rock has zero toughness [14]. We use  $5.0 \times 10^{-7} \text{ kg/s}$  of the injection rate and an extremely low value of tensile strength,  $1.0 \times 10^{-4} \text{ Pa}$ . Even though there is no definitive mathematical relation between tensile strength and rock toughness, according to Zhang [56], tensile strength and the mode I toughness,  $K_{IC}$  are related positively based on experimental observations from the data of the previous studies. Precisely, Zhang [56] proposed an empirical relation as  $T_c \text{ (MPa)} = 6.88 \times K_{IC} \text{ (MPa m}^{0.5}\text{)}$ . For the toughness-dominated regime, we use  $1.0 \times 10^{-6} \text{ kg/s}$  of the injection rate and 0.1 MPa of tensile strength, where fracturing is controlled by rock toughness. We use the an-

alytical solutions shown in Valko and Economies [51] and Gidley et al. [21] for the viscosity and toughness dominated regimes, respectively [13, 20].

Figure 10 shows that numerical solutions of T+M are close to the analytical solutions, validating T+M. Small differences are mainly due to the sequential implicit method, where only one iteration is performed, the empirical relation between tensile strength and rock toughness, the assumptions of the analytical solutions.

## 5. Numerical examples for 3D vertical fracture propagation

We then investigate several 3D numerical examples of hydraulic fracturing induced in a shale gas reservoir, as shown in the right of Figure 4. Even though the flow and geomechanical properties used in this section mostly represent shale gas reservoirs, we investigate sensitivity analysis for a parameter space not restricted to the shale gas reservoirs. The in-depth investigation and discussion of the shale gas reservoirs such as Marcellus shale will be shown elsewhere [25].

The domain of geomechanics has 50, 5, 50 gridblocks in x, y and z directions, respectively, where the x-z plane is normal to the direction of the lowest magnitude of the principal total stresses,  $S_h$  (i.e., the minimum compressive principal total stress). The sizes of the gridblocks in the x and z directions are uniform, i.e.,  $\Delta x = \Delta z = 3 \text{ m}$ . The sizes of the gridblocks in the y direction are non-uniform, i.e. 0.1 m, 0.5 m, 3.0 m, 10.0 m, 20.0 m.

The Young's modulus and Poisson's ratio are 6.0 GPa and 0.3, respectively. The tensile strength of material for the reference case is 4.0 MPa. Initial fluid pressure is 17.10 MPa at 1350m in depth with the 12.44 kPa/m gradient. Initial temperature is 58.75 °C at 1350 m in depth with the 0.025 °C/m geothermal gradient. The initial total principal stresses are -26.21 MPa, and -23.30 MPa, and -29.12 MPa at 1350 m in depth in x, y, and z directions, respectively, where the corresponding stress gradients are -19.42 kPa/m, -17.59 kPa/m, and -

21.57 kPa/m, respectively. We consider gravity with  $2200 \text{ kg/m}^3$  of the bulk density, have no horizontal displacement boundary conditions at sides, except the fractured nodes, and have no displacement boundary at the bottom.

For flow, we have 50, 6, 50 gridblocks in x, y and z directions, where one more layer for the fracture plane is introduced for flow within the fracture, 0.1m. The initial permeability and porosity of the shale reservoir are  $8.65 \times 10^{-19} \text{ m}^2$ , and 0.19, respectively. Once tensile fracturing occurs, the fracture permeability is determined from Equation 36, where  $n_p = 3.0$  and  $a_c = 0.017$ . For shear failure, we simply assign a constant permeability,  $5.9 \times 10^{-14} \text{ m}^2$ , 60 mD. Once failure occurs, we change the single porosity to the double porosity model where fracture and rock matrix volume fractions are 0.1 and 0.9. The reference fracture porosity is 0.9, when the fracture is created, and the porosity varies during simulation due to poromechanical effects. Biot's coefficient is 1.0. We inject gas at (x=75m, z=-1440m), and vary the injection rate, plastic properties, and the initial total stress field. We assume that the injected gas has the same physical properties as shale gas for simplicity. We choose gas injection as a reference case because gas has higher mobility in shale gas reservoirs than water does, which can enhance fracturing.

There are several options for modeling relative permeability and capillarity, implemented in the flow simulator, TOUGH+RealGasH2O. In this study, we use a modified version of Stone's relative permeability model [5] and the van Genuchten capillary pressure model [52], respectively, written as

$$k_{r,J} = \max \left\{ 0, \min \left\{ \left( \frac{S_J - S_{ir,J}}{1.0 - S_{ir,w}} \right)^{n_k}, 1 \right\} \right\}, \quad (37)$$

$$P_c = \Pi_c((S^e)^{-1/\lambda_p} - 1)^{1-\lambda_p}, \quad S^e = \frac{S_w - S_{ir,w}}{1 - S_{ir,g} - S_{ir,w}}, \quad (38)$$

where  $k_{r,J}$ ,  $S_{ir,J}$ , and  $n_k$  are relative permeability of phase  $J$ , irreducible saturation of phase  $J$ , and the exponent that characterizes the relative permeability curve, respectively.  $P_c$ ,  $\lambda_p$  and  $\Pi_c$  are capillary pressure, the exponent that characterizes the capillary pressure curve, and the capillary modulus, respectively. Then, we take  $S_{ir,w} = 0.08$ ,  $S_{ir,g} = 0.01$ , and  $n_k = 4.0$  for relative permeability, and  $\lambda_p = 0.45$ ,  $S_{ir,w} = 0.05$ ,  $S_{ir,g} = 0.0$ , and  $\Pi_c = 2.0 \text{ kPa}$  for capillarity, where smaller  $S_{ir,w}$  and  $S_{ir,g}$  are chosen in the capillary pressure model in order to prevent unphysical behavior [38]. Note that we employ the equivalent pore-pressure concept in multiphase flow coupled with geomechanics [12], not using the average pore-pressure concept. According to Kim et al. [29], the equivalent pore-pressure provides high accuracy for strong capillarity, while the average pore-pressure, widely used in reservoir simulation, may cause large errors and/or numerical instability when strong capillarity exists.

### 5.1. Gas injection

We first test a reference case, where the injection rate is 8.0 kg/s, as follows. We do not consider shear failure for this reference case. Figure 11 shows the fracture propagation in vertical direction due to tensile failure. At initial time, we obtain a much small fracture. As the injection proceeds, the fracture grows, propagating horizontally and vertically. In this test, the fracture propagates upward more than downward, because, from the initial conditions,  $S_h$  decreases more than the initial pressure as the depth decreases, causing higher net pressure. The increase of the net pressure yields larger opening of the fracture around the top area of the fracture than that of the bottom area, shown in the right of Figure 11. During the period of the simulation, we obtain a finite (stable) growth of the fracture. This implies that the fracture propagation from hydraulic fracturing can be controlled by injection time.

In Figure 12, we observe the distinct pressure distribution between inside and outside the fractured zone. Note that the fracture of tensile failure creates much high permeability.



465 Because of high permeability, the pressure within the fracture is almost same as the injection  
 466 pressure at late time, and its gradient is very low. As a result, the pressure difference at the  
 467 fracture tip is considerably high.

468 Figure 13 shows the evolution of pressure at the injection point and the total number of  
 469 fractured nodes of the reservoir domain. From the left figure, at early time, pressure increases  
 470 because of injection. Once the injection induces a pressure value enough for tensile failure  
 471 at the fracture tip, fracturing occurs and the fracture volume increases instantaneously. As  
 472 a result, the pressure within the fracture decreases instantaneously, based on the fluid com-  
 473 pressibility. Specifically, the pressure at the injection point increases up to 38 MPa, and drops  
 474 significantly. Then, the pressure increases again due to the fluid injection. We observe this  
 475 behaviour during the fracturing process, yielding saw-tooth pressure history. At early time,  
 476 the oscillation is high because of small pore volume of the fracture. As the fracture pore  
 477 volume becomes large, the oscillation becomes mild. The right figure shows the evolution of  
 478 the total number of the fractured nodes. Note that a sequential implicit method between flow  
 479 and geomechanics might limit numerical stability in hydraulic fracturing. Thus, to ensure the  
 480 numerical stability, we control time step sizes that can cause no fracturing at least once at  
 481 the next time of any events of fracturing. The right figure shows the aforementioned charac-  
 482 teristics of the sequential implicit method in hydraulic fracturing, as well as finite fracturing  
 483 during simulation.

484 Figure 14 shows evolution and distribution of effective shear stress, i.e.,  $\sqrt{J_2}$ . From  
 485 the figure, the shear stress increases during simulation, and the high shear stresses are located  
 486 around the fracture tip. The effective stresses at the x-z plane at early and late times are plotted  
 487 in Figure 15, (Mohr-Coulomb plot). From the figure, effective stresses at many locations  
 488 may cross over the failure line at late times, when cohesion is low, indicating potential shear

489 failure, which will be tested in the next section.

## 490 *5.2. Mohr-Coulomb plasticity*

491 We investigate effects of shear failure in hydraulic fracturing, simultaneously considering  
 492 tensile failure as well. We take  $c_h = 2.0 \text{ MPa}$  and  $\Phi_f = \Phi_d = 28.6^\circ (0.5 \text{ rad})$ , which  
 493 yield the same failure line shown in Figure 15. From Figure 16, shear failure occurs in all  
 494 directions, including the y direction. The shear failure zone is not thin nor two-dimensional,  
 495 but three-dimensional, having some volume. All the effective stresses of the domain, not  
 496 only the x-z plane but also the inside domain, are plotted in Figure 17. We identify that all  
 497 the effective stresses are on and inside the yield surface.

498 As shear failure grows during simulation, and it limits the vertical fracture propagation  
 499 from tensile failure, shown in the left of Figure 18. The fractured area from tensile failure  
 500 is much smaller than that of the reference case, even though the injection time is two times.  
 501 Note that shear failure increases permeability of the reservoir formations. The failure along to  
 502 the y direction induces flow of fluid in the y direction followed by additional shear fracturing  
 503 horizontally, because changes in pore-pressure induce changes in effective stress. We also  
 504 observe different behavior in pressure between with and without shear failure, shown in the  
 505 right of Figure 18, when it is compared with the evolution of pressure in Figure 13,

## 506 *5.3. Effect of the injection rate*

507 We change the injection rate of the reference case, from  $8.0 \text{ kg/s}$  to  $0.8 \text{ kg/s}$ . From  
 508 Figure 19, we find that the fracture propagation is nearly proportional to injection rate. When  
 509 the injection rate is reduced by one order, the fracture propagates more slowly by the same  
 510 order. The evolution of pressure also shows almost the same behavior as that of the reference  
 511 case. But, the total number of the fractured nodes at 6000 s, approximately 300 nodes, is  
 512 smaller than that of the reference case at 600 s, approximately 410 nodes, where the same

amount of fluid is injected for both cases, because longer time allows more leak-off of the fluid to the reservoir formation.

#### 5.4. Contribution of effective shear stress in tensile failure

We test the effect of  $\beta$  of Equation 25 in order to investigate minor contribution of effective shear stress in tensile failure, taking  $\beta = 10.0$ . In Figure 20, we obtain almost the same results as those of the reference case. The width of the fracture is also nearly same as that of the reference case (the right figure). This implies that small perturbations in shear effective stress for tensile failure only cause small changes in hydraulic fracturing. The tensile failure condition is well-posed, when we consider the mixed failure mode with normal and shear effective stresses.

#### 5.5. Effect of the maximum compressive total horizontal stress

We increase the maximum compressive total horizontal stress,  $S_H$ , which is higher than overburden stress,  $S_V$  (i.e.,  $S_H = 1.2 \times S_V$ ). Failure is fundamentally determined by effective stress, which results from close interactions between flow and geomechanics. Thus,  $S_H$  indirectly affects hydraulic fracturing. In Figure 21, we obtain more vertical fracturing (the left figure), compared with the reference case, while the width of the fracture is similar to that of the reference case (the right figure). High  $S_H$  is more favorable to fracture propagation in the vertical direction, limiting horizontal fracturing in the x direction.

## 6. Conclusions

We developed the T+M hydraulic fracturing simulator by coupling the TOUGH+RealGasH2O flow simulator with the ROCMECH geomechanics code. T+M has the following characteristics: (1) vertical fracturing is mainly modeled by updating the boundary conditions and the corresponding data structures; (2) shear failure can also be modeled during hydraulic fracturing; (3) a double- or multiple-porosity approach is employed after the initiation of fracturing

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in order to rigorously model flow and geomechanics; (4) nonlinear models for permeability and geomechanical properties can easily be implemented; (5) leak-off in all directions during hydraulic fracturing is fully considered; and (6) the code provides two-way coupling between fluid-heat flow and geomechanics, rigorously describing thermo-poro-mechanical effects, and accurately modeling changes in effective stress, deformation, fractures, pore volumes, and permeabilities.

Numerical solutions of the T+M simulator matched the analytical solutions of poromechanical effects, the widths of the static fractures, and the fracture propagations of the viscosity and toughness dominated regimes, which validated the T+M simulator. From various tests of the planar fracture propagation, shear failure can limit the vertical fracture propagation of tensile failure, while it induces the enhanced permeability areas inside the domain, followed by inducing the leak-off into the reservoirs. When the same amount of fluid is injected, slow injection results in more leak-off and less fracturing, compared with fast injection. The maximum horizontal total stress,  $S_H$ , affects tensile fracturing, and contributions of shear effective stress to tensile failure can also change the fractured areas. For both cases, the geomechanical responses are still stable and well-posed.

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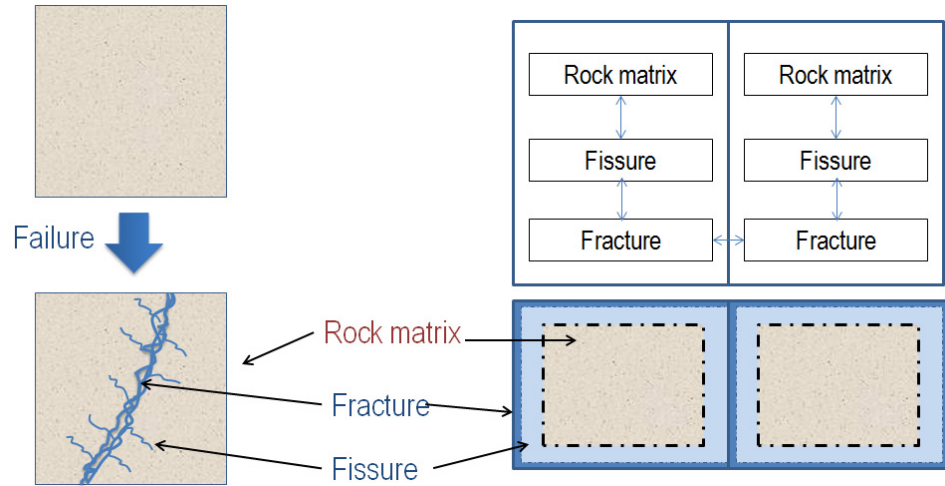
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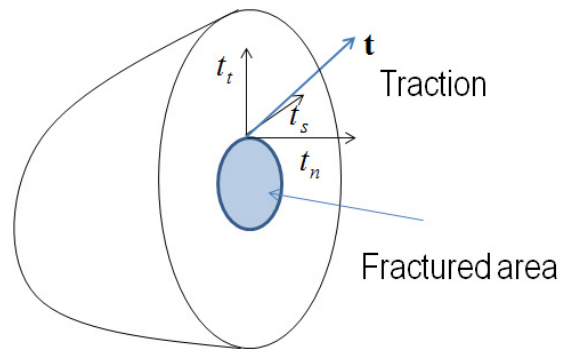
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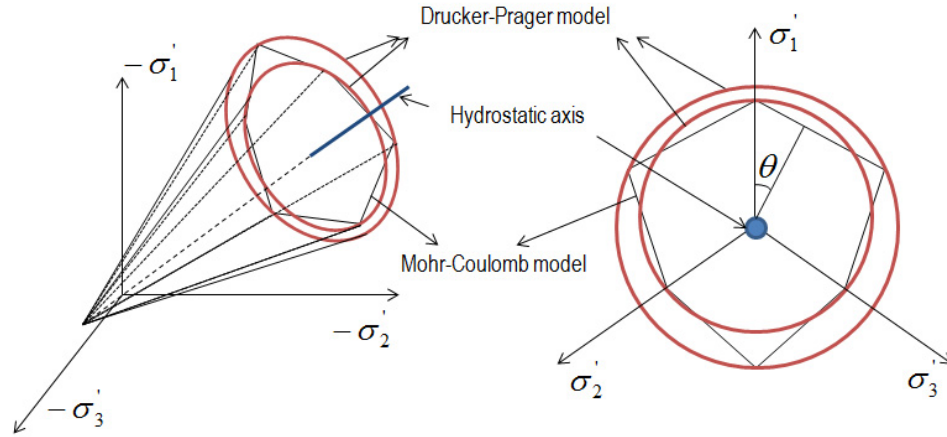


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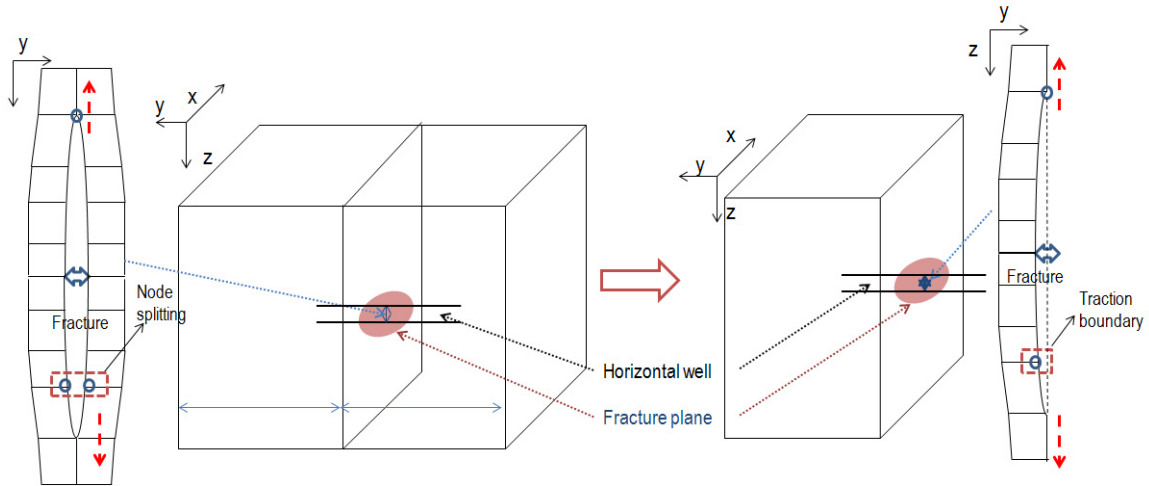


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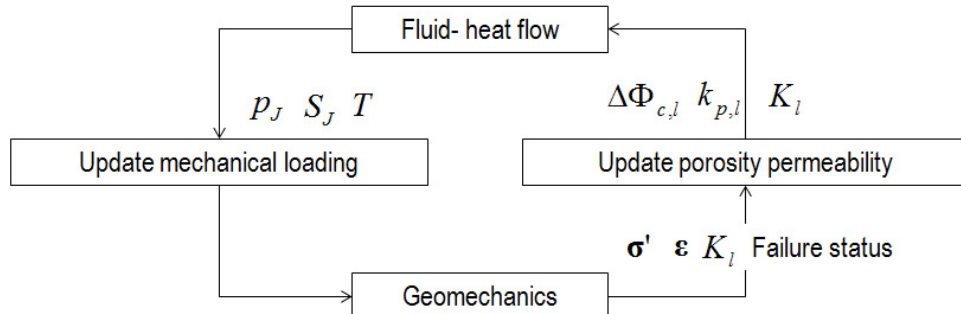




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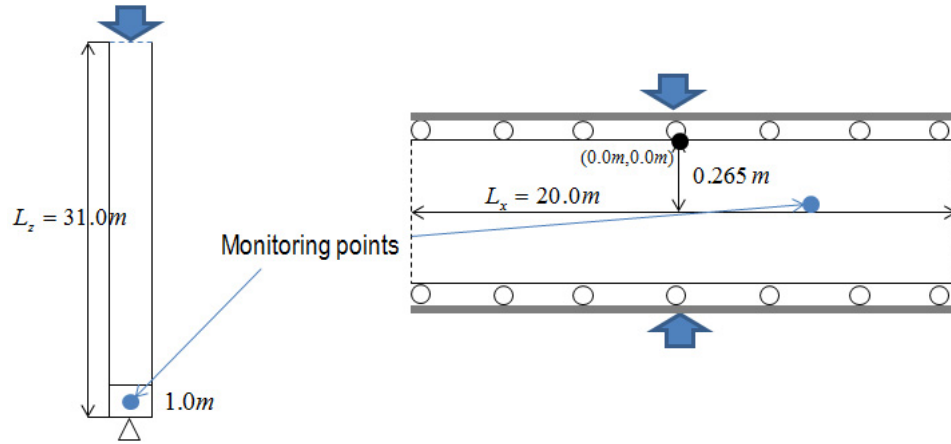


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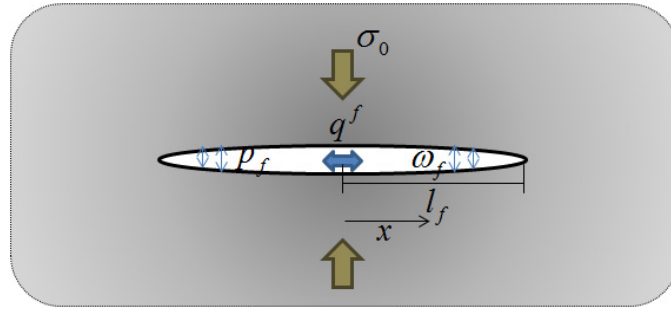


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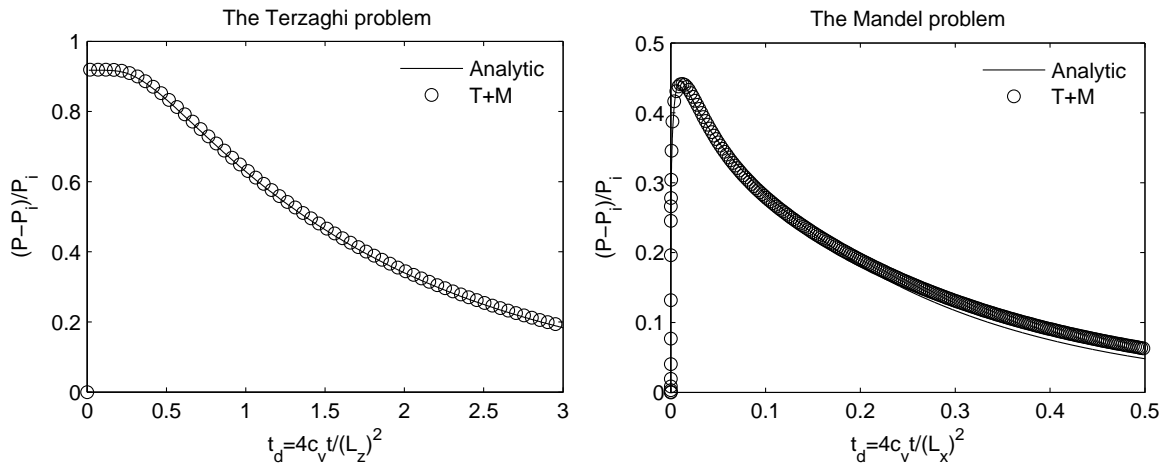
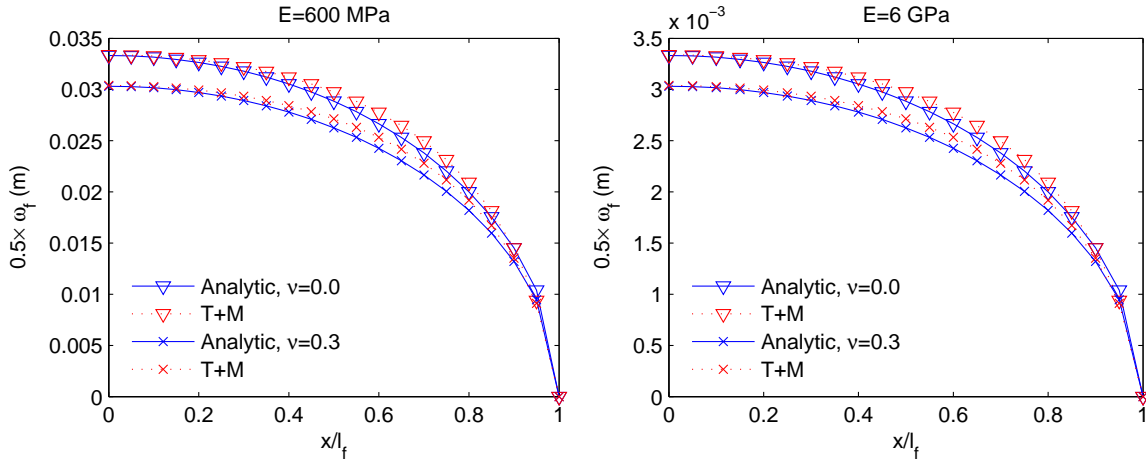
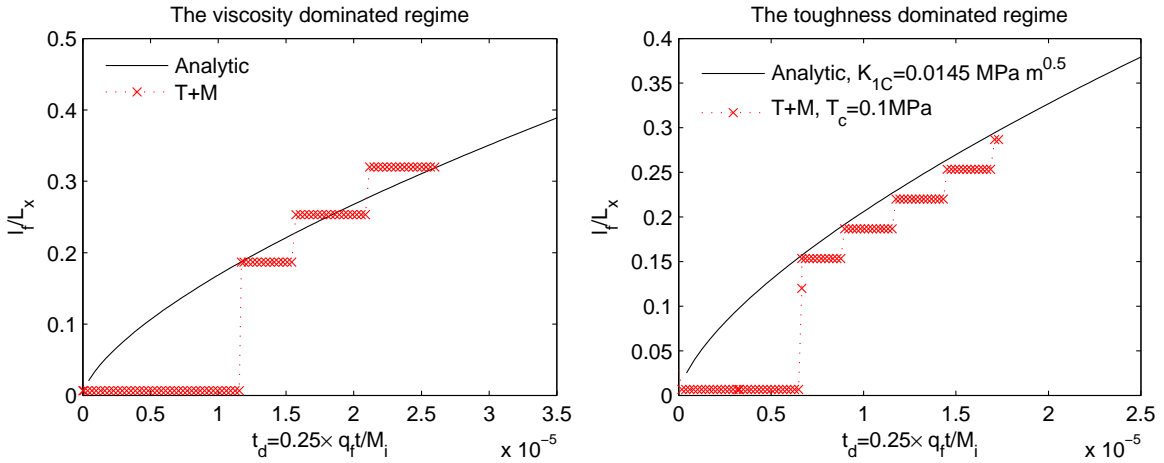


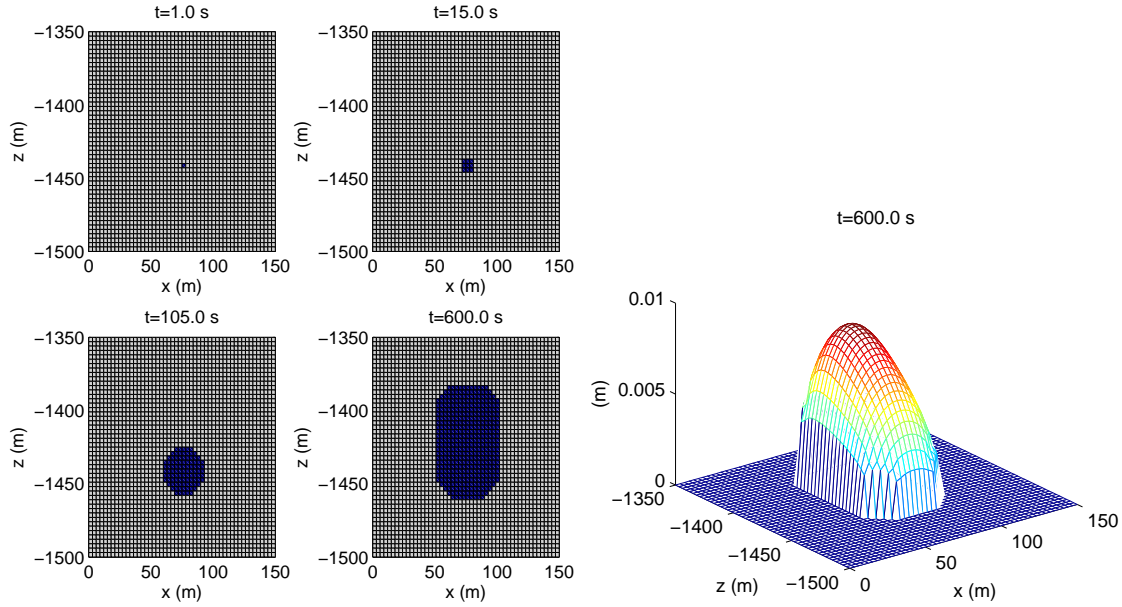
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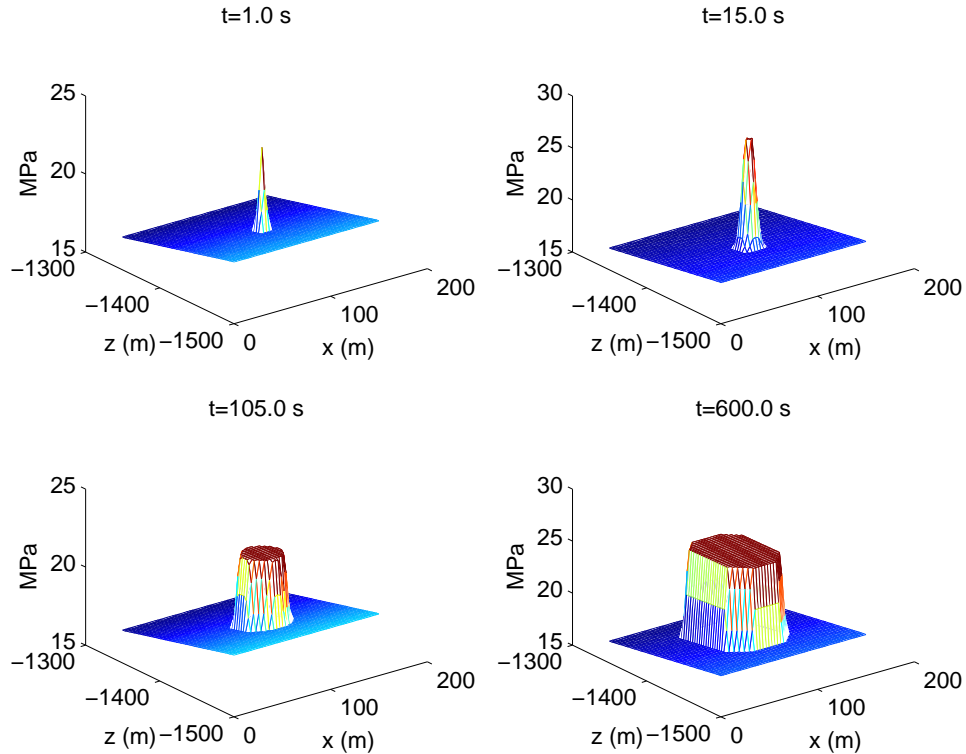
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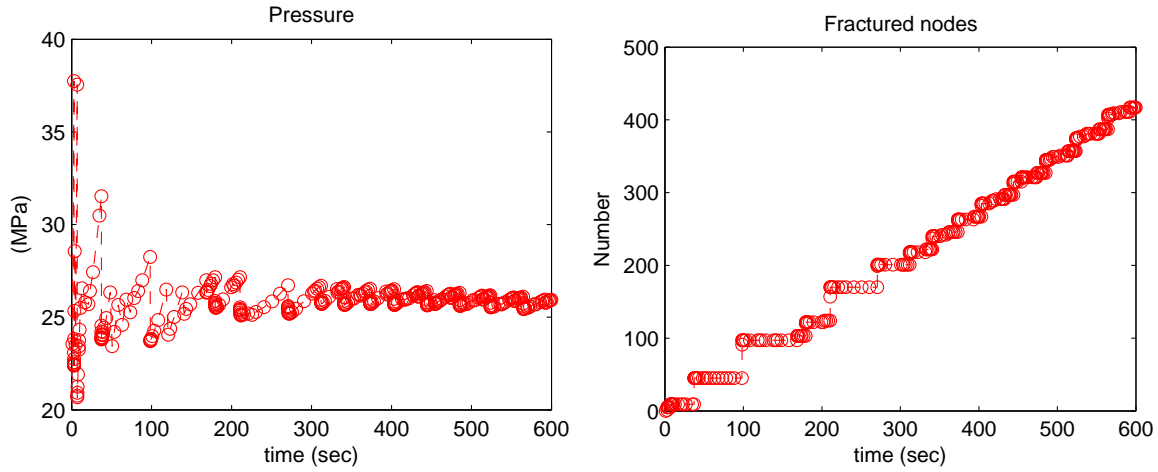
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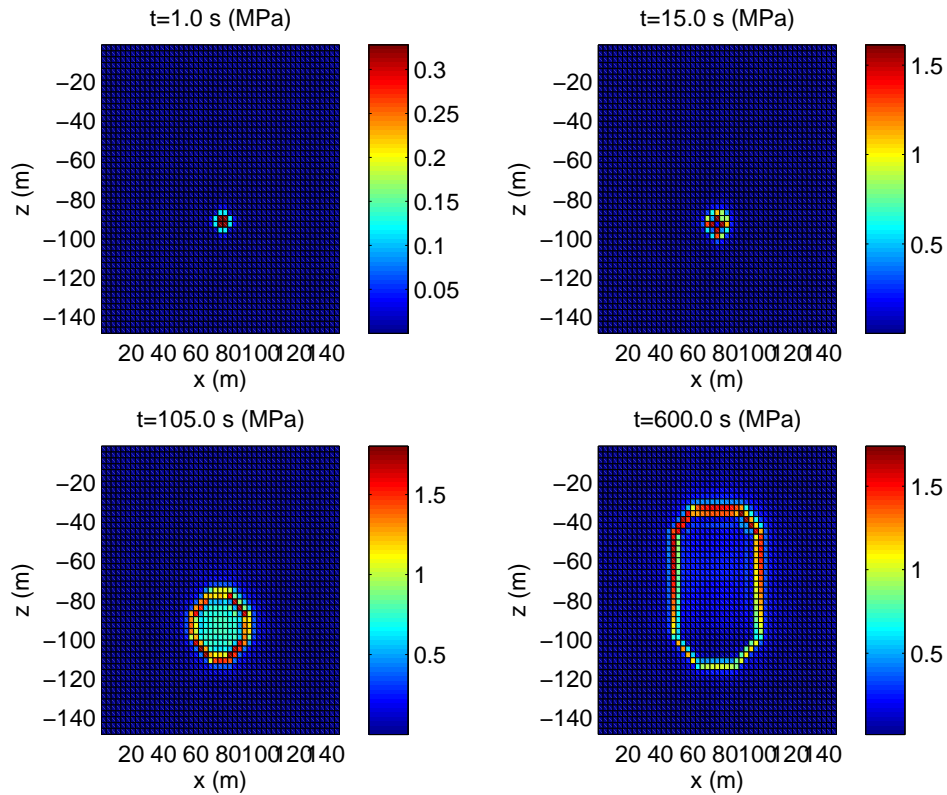
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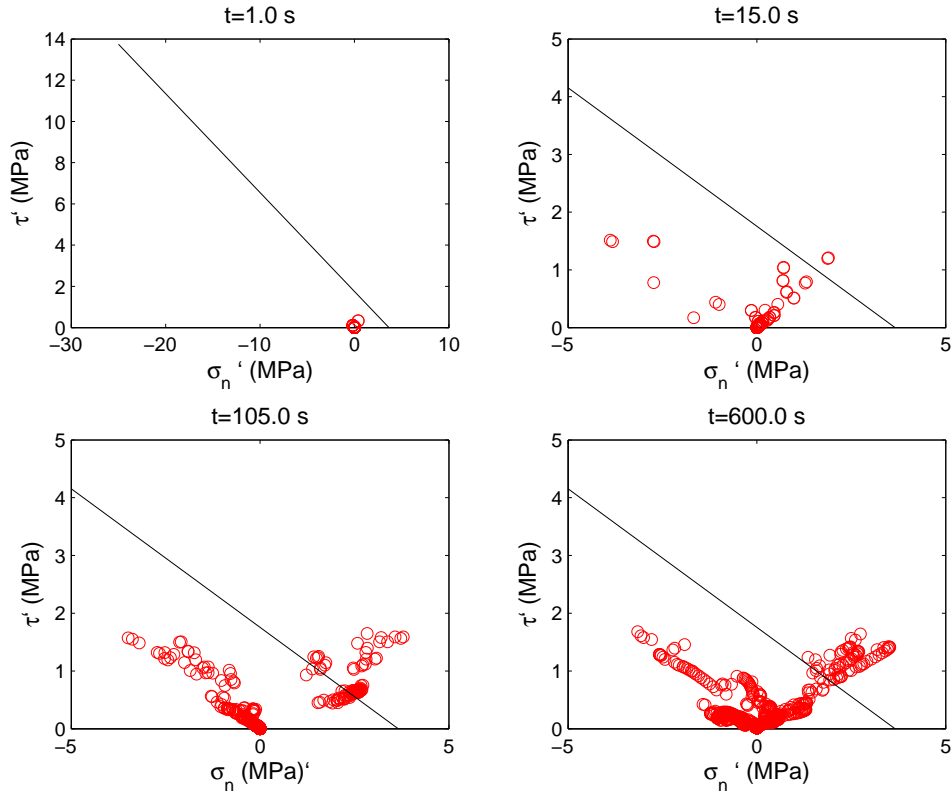
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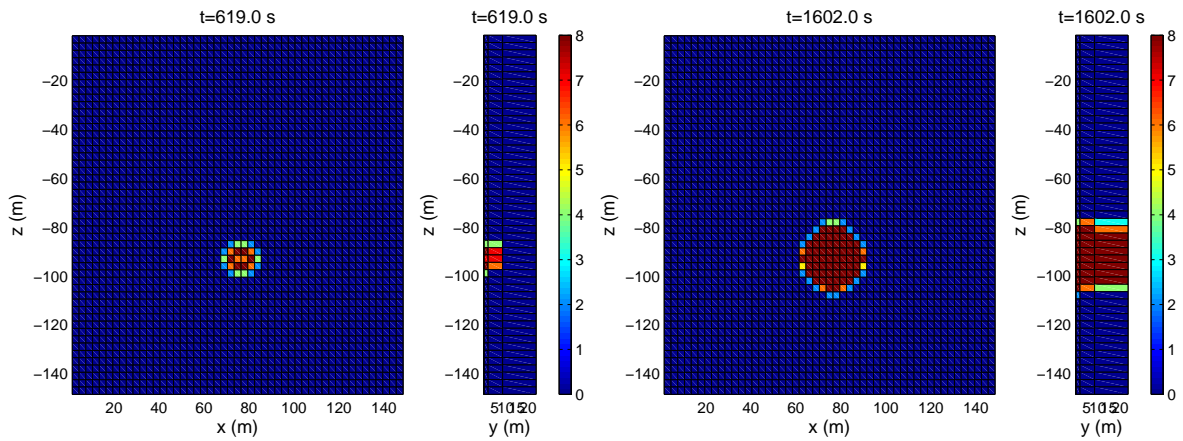
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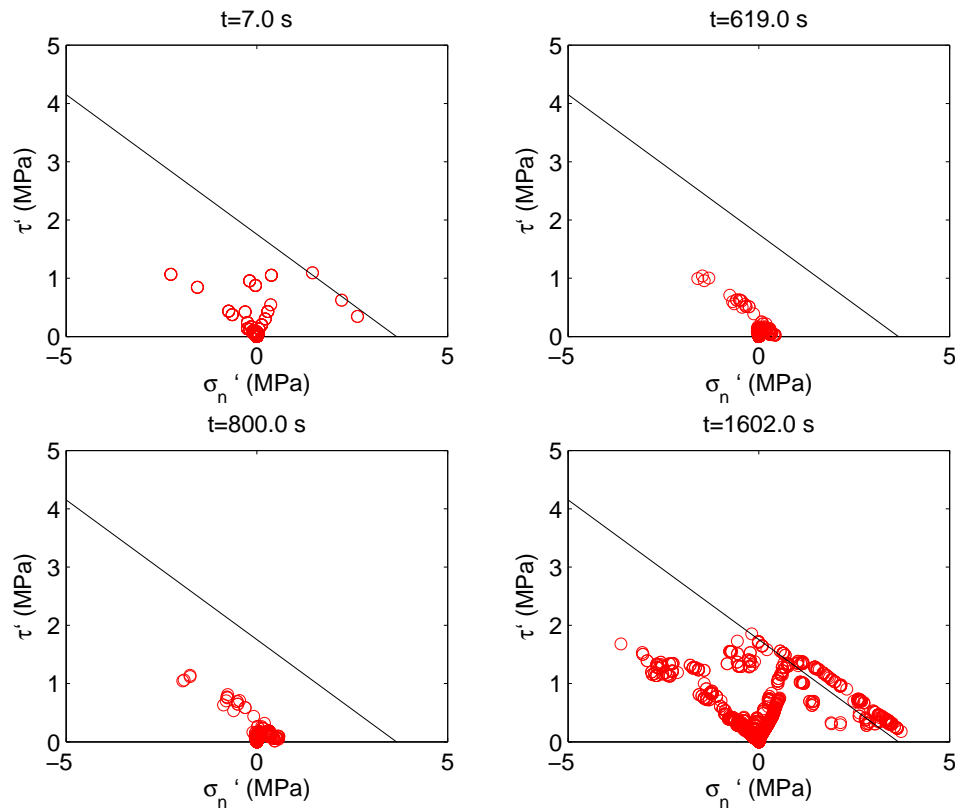
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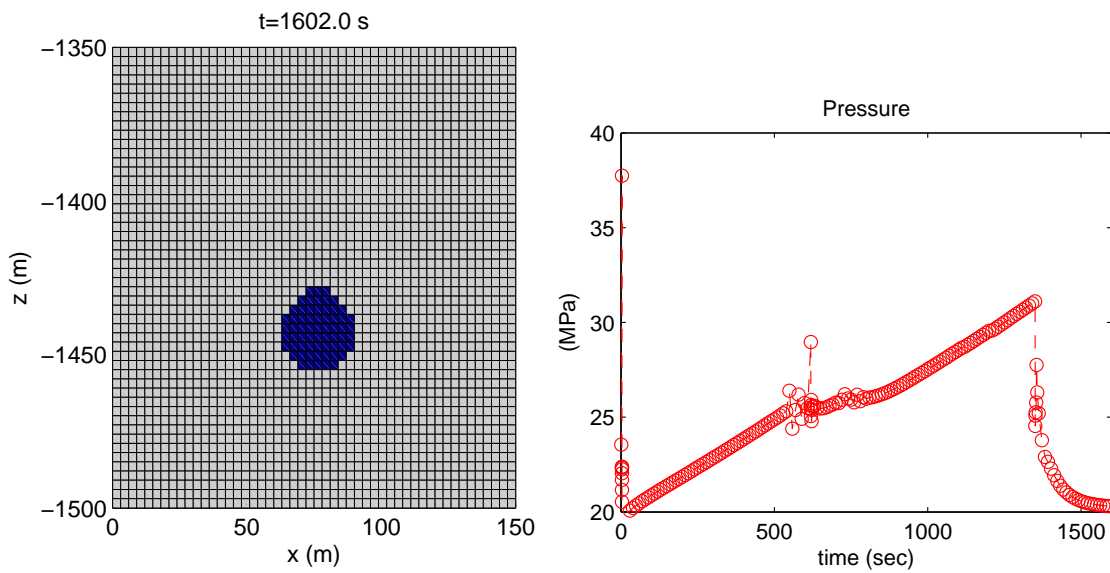
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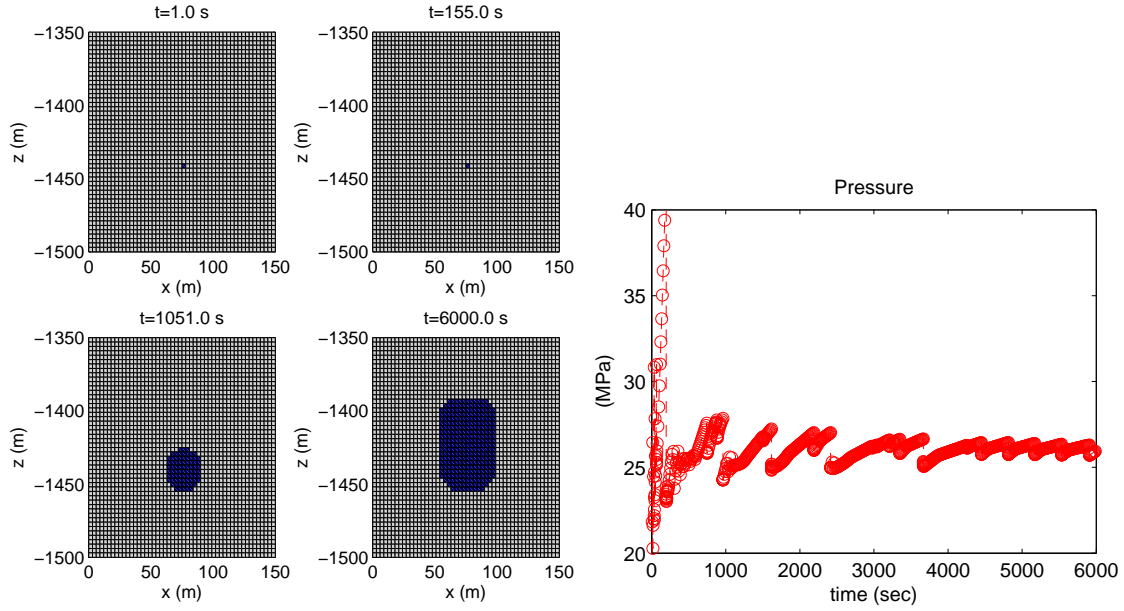


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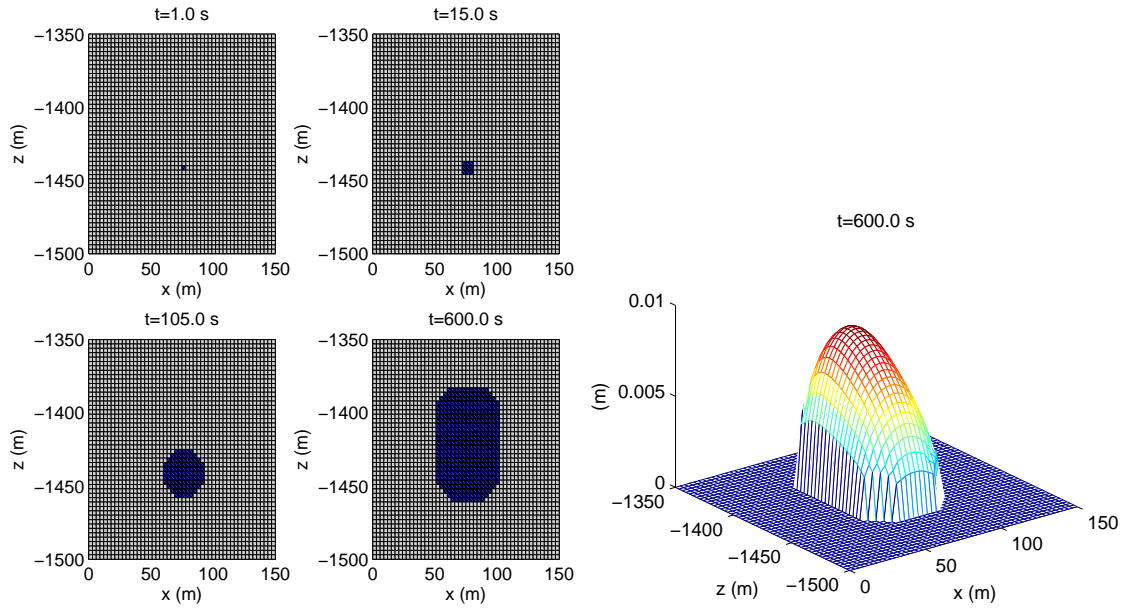


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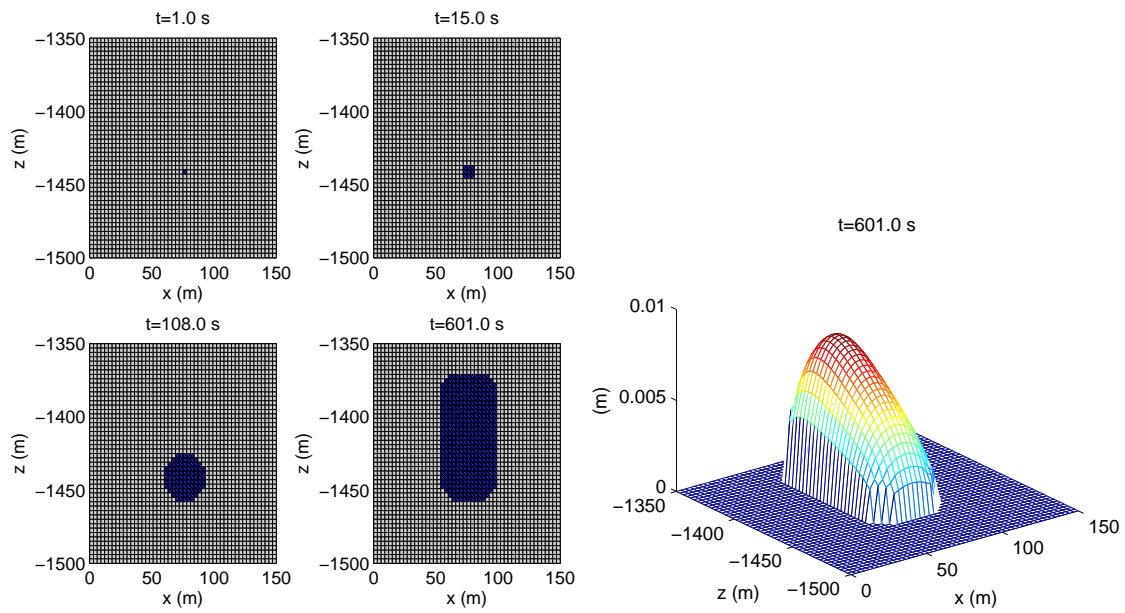


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