Thermodynamics and Phase Structure of an Einstein-Maxwell-scalar Model in Extended Phase Space

Guangzhou Guo,∗ Peng Wang,† Houwen Wu,‡ and Haitang Yang§
Center for Theoretical Physics, College of Physics, Sichuan University, Chengdu, 610064, China

In this paper, we study thermodynamics and phase structure of asymptotically AdS hairy and Reissner-Nordström-AdS (RNAdS) black holes in the extended phase space, where the cosmological constant is interpreted as a thermal pressure. The RNAdS and hairy black holes are black hole solutions of an Einstein-Maxwell-scalar (EMS) model with a non-minimal coupling between the scalar and electromagnetic fields. The Smarr relation, the first law of thermodynamics and the free energy are derived for black hole solutions in the EMS model. Moreover, the phase structure of the RNAdS and hairy black holes is investigated in canonical and grand canonical ensembles. Interestingly, RNAdS BH/hairy BH/RNAdS BH reentrant phase transitions, consisting of zeroth-order and second-order phase transitions, are found in both ensembles.

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I. INTRODUCTION

The first observations of gravitational waves by LIGO [1] and the first image of a black hole in the galaxy M87 [2] have ushered us into a new era of black hole physics. Black hole thermodynamics has been a hot topic for research in black hole physics since the pioneering work [3–5], where Hawking and Bekenstein found that black holes can possess temperature and entropy. Analogous to the laws of thermodynamics, the four laws of black hole mechanics were established in [6].

Asymptotically AdS black holes can be in thermal equilibrium with the thermal radiation since the AdS boundary serves as a reflecting wall for the thermal radiation. Therefore, it is proper to study black hole thermodynamics for AdS black holes. Indeed, thermodynamic properties of AdS black holes were first investigated in [7], where the Hawking-Page phase transition between Schwarzschild AdS black holes and the thermal AdS space was discovered. With the advent of the AdS/CFT correspondence [8–10], there has been much interest in studying thermodynamics and phase structure of AdS black holes [11–19]. In particular, RNAdS black holes were observed to possess a van der Waals-like phase transition (i.e., a phase transition consisting of a first-order phase transition terminating at a second-order critical point) in a canonical ensemble [13, 14] and a Hawking-Page-like phase transition in a grand

∗ guangzhguo@stu.scu.edu.cn
† pengw@scu.edu.cn
‡ iverwu@scu.edu.cn
§ hyanga@scu.edu.cn
The no-hair theorem states that a black hole can be uniquely determined via its mass, electric charge and angular momentum [62–64]. Although this theorem can be proven when subjected to some specific energy conditions, e.g., the Einstein-Maxwell theory, various hairy black holes have been constructed to provide counter-examples to the no-hair theorem [65–71]. For a review, see [72]. Since testing the no-hair theorem is crucial to understand black hole physics, it is of great interest to find hairy black hole solutions and study their properties. To understand the formation of hairy black holes, authors of [73] proposed an Einstein-Maxwell-scaler (EMS) model with a non-minimal coupling between the scalar and electromagnetic fields, and studied the phenomenon of spontaneous scalarization in the model. Subsequently, various properties of this model and its extensions were discussed in the literature, e.g., different non-minimal coupling functions [74, 75], dyons including magnetic charges [76], axionic-type couplings [77], massive and self-interacting scalar fields [78, 79], horizonless reflecting stars [80], stability analysis of hairy black holes [81–85], higher dimensional singly spinning Kerr-AdS black holes [53], AdS black holes in Lovelock gravity [40], AdS black holes in dRGT massive gravity [54], and hairy AdS black holes [55]. A reentrant phase transition depicts a phenomenon that a system undergoes at least two phase transitions and returns to the macroscopically similar initial state under the monotonic variation of a thermodynamic variable. This phenomenon was first observed in a nicotine/water mixture, where a homogeneous mixture state transforms to a distinct nicotine/water phase as the temperature increases, and eventually return to the mixture state at a sufficiently high temperature [56]. Moreover, since the primary motivation to study AdS black holes is the AdS/CFT correspondence, there have been some interesting works understanding the extended phase space thermodynamics in the framework of the AdS/CFT correspondence [57–59]. It is noteworthy that the thermodynamics and phase structure of black holes in a cavity have been investigated in the extended phase space [60, 61].

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II. THERMODYNAMICS

In this section, we first briefly review asymptotically AdS hairy black hole solutions in the EMS model. After the first law of thermodynamics is obtained by a covariant approach, we derive the Smarr relation using dimensional
RNAdS black holes also are solutions of the EMS model \(^{(1)}\). With increasing the charge-to-mass ratio \(q\), the fundamental branch of the solutions, i.e., \(n\) differential equations \(^{(3)}\).

Here, \(f(\phi)\) is a non-minimal coupling function between the scalar field \(\phi\) and the electromagnetic field \(A_\mu\), \(F_{\mu\nu} = \partial_\mu A_\nu - \partial_\nu A_\mu\) is the electromagnetic field strength tensor, and \(\Lambda = -3/L^2\) is the cosmological constant with the AdS radius \(L\). As in \([96]\), we focus on the coupling function \(f(\phi) = e^{\alpha \phi^2}\) with \(\alpha \geq 0\) and the spherically symmetric ansatz for the metric, the electromagnetic field and the scalar field,\[ds^2 = -N(r) e^{-2\delta(r)} dt^2 + \frac{1}{N(r)} dr^2 + r^2 \left( d\theta^2 + \sin^2 \theta d\phi^2 \right),\]

\[A_\mu dx^\mu = V(r) dt \text{ and } \phi = \phi(r).\]  

The equations of motion are

\[N'(r) = \frac{1 - N(r)}{r} - \frac{Q^2}{r^3 e^{\alpha \phi^2(r)}} - r N(r) \phi'^2(r) + \frac{3r}{L^2},\]

\[(r^2 N(r) \phi'(r))' = -\frac{\alpha \phi(r) Q^2}{e^{\alpha \phi^2(r)} r^2} - r^3 N(r) \phi'^2(r),\]

\[\delta'(r) = -r \phi'^2(r),\]

\[V'(r) = \frac{Q}{r^2 e^{\alpha \phi^2(r)}} e^{-\delta(r)},\]

where primes denote the derivatives with respect to the radial coordinate \(r\), and the integration constant \(Q\) is interpreted as the electric charge of the black hole solution. For later use, we introduce the Misner-Sharp mass function \(m(r)\) by \(N(r) = 1 - 2m(r)/r + r^2/L^2\).

To solve the set of non-linear ordinary differential equations \((3)\), we impose appropriate boundary conditions at the event horizon of radius \(r_+\) and the spatial infinity as

\[m(r_+) = \frac{r_+}{2} + \frac{r_+^2}{2L^2}, \delta(r_+) = \delta_0, \phi(r_+) = \phi_0, V(r_+) = 0,\]

\[m(\infty) = M, \delta(\infty) = 0, \phi(\infty) = 0, V(\infty) = \Phi,\]  

where \(\delta_0\) and \(\phi_0\) are two positive constants, \(M\) is the ADM mass, and \(\Phi\) is the electrostatic potential. Note that the general asymptotic scalar field solution is \(\phi(r) \sim \phi_+ + \frac{\phi_0}{r}\), where \(\phi_+\) can be interpreted as the expectation value of the dual operator of the scalar field on the conformal boundary in the presence of the external source \(\phi_-\). In this paper, we assume the absence of the external source, i.e., \(\phi_- = 0\), which has been used in holographic applications with spontaneous symmetry breaking, e.g., holographic superconductors \([97]\) and holographic superfluids \([98]\). Usually, the shooting method is used to obtain hairy black hole solutions of the non-linear differential equations \((3)\), which satisfy the boundary conditions \((4)\). Here, we use the NDSolve function in Wolfram Mathematica to numerically solve the differential equations \((3)\).

The hairy black hole solutions can be characterized by the number \(n\) of nodes of the scalar field. In \([96]\), it was demonstrated that the fundamental branch of the solutions, i.e., \(n = 0\), is stable against radial perturbations, whereas the \(n = 1\) and \(2\) excited branches are not. Therefore, we focus on the fundamental branch in this paper. Note that RNAdS black holes also are solutions of the EMS model \((1)\). With increasing the charge-to-mass ratio \(q \equiv Q/M\), the RNAdS black hole solution becomes unstable against the scalar field perturbation \([96]\). At the onset of the instability (dubbed the bifurcation line), there appears a zero mode of the scalar field perturbation, which can be extended to a nonlinear regime and gives black hole solutions with a scalar hair. In addition, the hairy black holes coexist with RNAdS black holes in some region of parameter space.
B. First Law of Thermodynamics and Thermodynamic Volume

In the extended phase space, we use the Iyer and Wald’s covariant construction [99–103] to obtain the first law of thermodynamics for hairy black holes. We start with a 4-form Lagrangian $\mathbf{L}$, which is diffeomorphism invariant and satisfies

$$ L\left(f^\ast \phi\right) = f^\ast \left(L\left(\phi\right)\right). \quad (5) $$

Here, $\phi$ collectively denotes various fields, including the metric $g_{\mu\nu}$, the electromagnetic field $A_\mu$ and other dynamical fields, $f^\ast$ represents the pullback after a diffeomorphism map $f$, and $\ast$ is the Hodge star operator. Alternatively, an equivalent description of diffeomorphism invariant (5) is

$$ \delta_\xi \mathbf{L} = \mathcal{L}_\xi \mathbf{L} = \ast \mathbf{E} \mathcal{L}_\xi \phi + d\left(\ast \mathbf{\theta}\right), \quad (6) $$

which relates the variation alone a vector field $\xi$ to a corresponding Lie derivative $\mathcal{L}_\xi$. Here, $\mathbf{E}$ schematically denotes the equations of motion with respect to $\phi$, and the symplectic potential form $\mathbf{\theta}$ is an one-form. Subsequently, we define a current

$$ *j_\xi = \ast \mathbf{\theta} \left(\phi, \mathcal{L}_\xi \phi\right) - \xi \cdot \mathbf{L}. \quad (7) $$

By virtue of eqn. (6), an exterior derivative acting on the current (7) then yields

$$ d(*j_\xi) = -\ast \mathbf{E} \mathcal{L}_\xi \phi, \quad (8) $$

which shows that the current is conserved if the equations of motion are satisfied. In particular, this current is thus referred to as the Noether current associated with the diffeomorphism symmetry. Consequently, there is a 2-form Noether charge $\ast Q_\xi$ related to the vector field $\xi$, which is constructed by

$$ *j_\xi = d\left(\ast Q_\xi\right). \quad (9) $$

In general, a symplectic form $\omega\left(\phi, \delta_1 \phi, \delta_2 \phi\right)$ can be built up with an one-form $\mathbf{\theta} \left(\phi, \delta \phi\right)$,

$$ \omega\left(\phi, \delta_1 \phi, \delta_2 \phi\right) \equiv \delta_2 \left(\ast \mathbf{\theta} \left(\phi, \delta_1 \phi\right)\right) - \delta_1 \left(\ast \mathbf{\theta} \left(\phi, \delta_2 \phi\right)\right). \quad (10) $$

Replacing one of variations with the Lie derivative, i.e., $\delta \rightarrow \mathcal{L}_\xi$, gives the special symplectic form $\omega\left(\phi, \delta \phi, \mathcal{L}_\xi \phi\right)$,

$$ \omega\left(\phi, \delta \phi, \mathcal{L}_\xi \phi\right) = d \left(\delta \left(\ast Q\right) - i_\xi \left(\ast \mathbf{\theta} \left(\phi, \delta \phi\right)\right)\right) + i_\xi \left(\ast \mathbf{E} \delta \phi\right). \quad (11) $$

Furthermore, integrating this special symplectic form over a Cauchy surface $\Sigma$ leads to the variation of Hamiltonian [101, 103],

$$ \delta H_\xi = \int_\Sigma \omega\left(\phi, \delta \phi, \mathcal{L}_\xi \phi\right) = \int_{\partial \Sigma} \left(\delta \left(\ast Q\right) - \xi \cdot (\ast \mathbf{\theta})\right) + \int_\Sigma \xi \cdot (\ast \mathbf{E} \delta \phi). \quad (12) $$

In practice, the Cauchy surface $\Sigma$ is generally chosen as a constant time hypersurface, whose boundary $\partial \Sigma$ is composed of the event horizon and the spatial infinity. The variation of Hamiltonian $\delta H_\xi$ should vanish if $\xi$ is a Killing vector, i.e., $\mathcal{L}_\xi \phi = 0$. Note that if some background variables, e.g., the cosmological constant, are treated as dynamical fields, the associated equations of motion are not necessarily satisfied, and hence the last term in eqn. (12) can make non-vanishing contributions [102, 103].

To derive the first law of thermodynamics for hairy black holes, we apply the identity (12) to hairy black hole solutions with a time-like Killing vector $\xi = \partial_t$. From eqn. (6), one can obtain the expression of the symplectic potential form,

$$ \mathbf{\theta}^\mu = -\frac{1}{16\pi} \left[\nabla^\mu \left(g_{\rho\sigma} \delta g^{\rho\sigma}\right) - \nabla_\nu \left(\delta g^{\mu\nu}\right) - 4g^{\mu\nu} \nabla_\nu \phi \delta \phi - 4f \left(\phi\right) F^{\mu\nu} \delta A_\nu\right]. \quad (13) $$

The Noether charge $Q_\xi$ can be deduced by the definition (9),

$$ Q^{\mu\nu} = \frac{1}{16\pi} \left(\nabla^\mu \xi^\nu - \nabla^\nu \xi^\mu + 4f \left(\phi\right) F^{\mu\nu} A_\alpha \xi^\alpha\right). \quad (14) $$
FIG. 1. Reduced thermodynamic volume $\tilde{V} \equiv V/L^3$ versus $q \equiv Q/M$ for RNAdS black holes and hairy black holes with $\alpha = 5$, 10 and 15. The color of lines specifies the value of $\log R$, where $R$ is the isoperimetric ratio. The hairy black holes have a larger thermodynamic volume than the RNAdS black hole of the same $q$, and satisfy the reverse isoperimetric inequality $R \geq 1$.

Substituting eqns. (13) and (14) into the identity (12), one has

$$\int_{r=\infty} (\delta (\ast Q_\xi) - \xi \cdot (\ast \theta)) = \left(\delta Q A_t + \frac{1}{2} r e^{-\delta} \delta N + r^2 e^{-\delta} N \delta' \delta \phi \right) |_{r=+\infty},$$

$$\int_{r=r_+} (\delta (\ast Q_\xi) - \xi \cdot (\ast \theta)) = \int_{r=r_+} \delta (\ast Q_\xi) |_{\xi=0},$$

$$\int_{\Sigma} \xi \cdot (\ast E \delta \phi) = \frac{1}{2} \int_{r_+}^{+\infty} dr r^2 e^{-\delta} \delta \Lambda,$$

where we allow the cosmological constant to be varied as a dynamical field. Since $\delta H_\xi = 0$ for the Killing vector $\xi = \partial_t$, one arrives at the first law of thermodynamics for hairy black holes in the extended phase space,

$$\delta M = T \delta S + \Phi \delta Q + \left(e^{-\delta_0} \frac{4\pi r_+^3}{3} - \int_{r_+}^{+\infty} dr \delta' e^{-\delta} \frac{4\pi r^3}{3} \right) \delta P,$$

where $T \equiv e^{-\delta(r_+)} N'(r_+)/4\pi$ is the Hawking temperature, $S \equiv \pi r_+^2$ is the black hole entropy, and $P \equiv -\Lambda/8\pi = 3/8\pi L^2$ is the thermodynamic pressure. Note that the mass $M$ plays the role of an enthalpy in the extended phase space. Accordingly, the conjugate thermodynamic volume is given by

$$V = \left(\frac{\partial M}{\partial P}\right)_{S,Q} = e^{-\delta_0} \frac{4\pi r_+^3}{3} - \int_{r_+}^{+\infty} dr \delta' e^{-\delta} \frac{4\pi r^3}{3}.$$

For a RNAdS black hole with $\delta (r) = 0$, the thermodynamic volume reduces to $V = 4\pi r_+^3/3$.

In FIG. 1, we display the thermodynamic volume as a function of $q \equiv Q/M$ for RNAdS black holes and hairy black holes with $\alpha = 5$, 10 and 15. It shows that hairy hole solutions bifurcate from RNAdS black hole solutions. In the coexisting region, for a given $q$, the hairy black holes have a larger thermodynamic volume than the RNAdS black hole. Moreover, the thermodynamic volume of hairy black holes becomes larger for a stronger $\alpha$. We also calculate the isoperimetric ratio,

$$R \equiv \left(\frac{3V}{4\pi r_+^3}\right)^{\frac{1}{3}},$$

for the RNAdS and hairy black holes, which is represented by the color of lines in FIG. 1. In fact, it was conjectured in [104] that a reverse isoperimetric inequality $R \geq 1$ holds for AdS black holes. Interestingly, several black hole solutions have been found to violate the reverse isoperimetric inequality [105–108]. FIG. 1 shows that the RNAdS and hairy black holes satisfy the reverse isoperimetric inequality, i.e., $\log R \geq 0$. 
C. Smarr Relation

The Smarr relation, which relates various quantities of black holes, plays an important role in black hole thermodynamics [109]. Using the Euler’s formula for homogeneous functions, the Smarr relation can be derived from the first law of thermodynamics (16), which relates various differential quantities. In fact, due to the Euler’s theorem, we can write the black hole mass

\[ M = 2 \frac{\partial M}{\partial S} S - 2 \frac{\partial M}{\partial P} P + \frac{\partial M}{\partial Q} Q = 2TS - 2PV + \Phi Q, \tag{19} \]

where we use \([M] = [Q] = [L], [S] = [L]^2\) and \([P] = [L]^{-2}\), and the partial derivatives can be expressed in terms of black hole quantities via the first law of thermodynamics. Note that there is no contribution from the coupling parameter \(\alpha\) to the Smarr relation since \(\alpha\) is dimensionless.

Alternatively, the Smarr relation can also be derived by geometric means [6, 35]. To obtain the Smarr relation, we consider a hypersurface \(\Sigma\) with the boundary \(\partial \Sigma\) in a manifold \(M\) endowed with a time-like Killing vector \(\xi = \partial_t\). Due to Gauss’s law and Einstein’s equations, an identity for a Killing vector \(\nabla_\mu \nabla_\nu \xi^\mu = \xi^\mu R_{\mu \nu}\) can be integrated on \(\Sigma\),

\[ \int_{\partial \Sigma} dS_{\mu \nu} \nabla_\mu \xi_\nu = \int_{\Sigma} dS_\mu \xi_\nu \left( 2T_{\mu \nu} - T g_{\mu \nu} - \frac{3g_{\mu \nu}}{L^2} \right), \tag{20} \]

where \(dS_{\mu \nu}\) is the surface element normal to \(\partial \Sigma\), \(dS_\mu\) is correspondingly the volume element on \(\Sigma\), and \(T_{\mu \nu}\) is the energy-momentum tensor. For the hairy black hole, we choose the hypersurface of constant time \(t\) bounded by the event horizon and the spatial infinity, such that the boundary \(\partial \Sigma\) consists of \(r = r_+\) and \(r = \infty\). Using the equations of motion (3) and

\[ T_{\mu \nu} = \partial_\mu \phi \partial_\nu \phi - \frac{1}{2}g_{\mu \nu} (\partial \phi)^2 + e^{\alpha \phi^2} \left( F_{\mu \rho} F_{\nu \rho} - \frac{1}{4} g_{\mu \nu} F_{\rho \sigma} F^{\rho \sigma} \right), \tag{21} \]

we find that the identity (20) is reduced to

\[ M = 2TS + Q\Phi - \frac{e^{-\delta} r_+^3}{L^2} + \int_{r_+}^{\infty} d r e^{-\delta(r)} \delta'(r) r^3 \frac{L^2}{L^2}. \tag{22} \]

With the help of \(P = 3/8\pi L^2\) and eqn. (17), the above equation becomes the Smarr relation (19).

D. Free Energy

The free energy plays a crucial role in studying phase structure and transitions of black holes. The free energy of a black hole can be obtained by computing the associated Euclidean path integral, which is related to a thermal partition function. Specifically, the thermal partition function is usually computed in the semiclassical approximation by exponentiating the on-shell Euclidean action \(S_{\text{on-shell}}\),

\[ Z \sim e^{-S_{\text{on-shell}}}, \tag{23} \]

where \(S_{\text{on-shell}}\) is the on-shell Euclidean action.

For the hairy black hole solutions, \(S_{\text{on-shell}}\) usually diverges on the AdS boundary, which requires some extra boundary terms to regularize the bulk action (1). The regularized action \(S_R\) is given by [110–115]

\[ S_R = S_{\text{bulk}} + S_{\text{GH}} + S_{\text{ct}}, \tag{24} \]

where the Gibbon-Hawking boundary term \(S_{\text{GH}}\) is introduced to render the variational principle well-posed, and the counterterm \(S_{\text{ct}}\) is constructed to cancel divergences on asymptotic boundaries. Specifically, these two boundary terms are evaluated on the hypersurface at the spatial infinity with the induced metric \(\gamma\),

\[ S_{\text{GH}} = -\frac{1}{8\pi} \int d^3x \sqrt{-\gamma} \Theta, \]

\[ S_{\text{ct}} = \frac{1}{8\pi} \int d^3x \sqrt{-\gamma} \left( \frac{2}{L} + \frac{L}{2} R_3 \right), \tag{25} \]
where $\Theta$ is the trace of the extrinsic curvature, and $R_3$ is the scalar curvature of the induced metric $\gamma$. Using the equations of motion (3) and the boundary conditions (4), we obtain

$$S_{\text{bulk, on-shell}}^E = \frac{1}{T} \left( -\frac{e^{-\delta(r)}r^2 N'(r) - 2e^{-\delta(r)}r^2 N(r) \delta'(r)}{4} \left|_{r=+\infty}^{r=+\infty} - TS - Q\Phi \right. \right).$$

$$S_{\text{GH, on-shell}}^E = -\frac{1}{T} \left[ \left( e^{-\delta(r)}r^2 N'(r) - 2e^{-\delta(r)}r^2 \delta'(r) N(r) \right) + e^{-\delta(r)} \left( r - 2M + \frac{r^3}{L^2} \right) \left|_{r=+\infty}^{r=+\infty} , \right. \right.$$

$$S_{\text{ct, on-shell}}^E = \frac{e^{-\delta(r)}}{T} \left( \frac{r^3}{L^2} + r - M \right) \left|_{r=+\infty}^{r=+\infty} . \right.$$  \hspace{1cm} (26)

The free energy of hairy black hole solutions is then given by

$$F = TS_{\text{H, on-shell}}^E = M - TS - Q\Phi . \hspace{1cm} (27)$$

It is deserved to mention that the variational problem is well-defined only when the potential $\Phi$ is fixed on the boundaries, which means that the free energy (27) is properly used in a grand canonical ensemble at a constant potential. On the other hand, the electric charge $Q$ is fixed in a canonical ensemble. To construct an appropriate free energy in a canonical ensemble, the regularized action should be supplied with an additional boundary term [49],

$$S_{\text{surf}} = -\frac{1}{4} \int d^3x \sqrt{\gamma} f(\phi) F^{\mu\nu} n_{\mu} A_{\nu}. \hspace{1cm} (28)$$

This surface term gives an extra contribution to the on-shell Euclidean action, $S_{\text{surf, on-shell}}^E = \frac{Q\Phi}{T}$, which leads to the free energy in a canonical ensemble,

$$F = M - TS . \hspace{1cm} (29)$$

### III. PHASE STRUCTURE AND TRANSITIONS

In this section, we investigate phase structure and transitions of RNAdS and hairy black holes in a grand canonical ensemble and a canonical ensemble. For later convenience, we define the following reduced quantities,

$$\tilde{T} = TL, \tilde{F} = F/L, \tilde{r}_+ = r_+/L, \tilde{Q} = Q/L, \tilde{M} = M/L, \hspace{1cm} (30)$$

where the AdS radius $L = \sqrt{3/(8\pi F)}$. The accuracy of our numerical results is tested using the Smarr relation, which estimates the numerical error to be around $10^{-6}$. Without loss of generality, we focus on $\alpha = 5$ in the remainder of this section.

#### A. Grand Canonical Ensemble

In a grand canonical ensemble, black holes are maintained at a constant temperature $T$ and a constant potential $\Phi$. To express thermodynamic quantities in terms of $T$ and $\Phi$, we first need to find the horizon radius $r_+$ as a function of $T$ and $\Phi$. If the function $r_+(T, \Phi)$ is multivalued, there is more than one black hole phase, corresponding to different branches of $r_+(T, \Phi)$.

In FIGs. 2 and 3, we plot the reduced event horizon radius $\tilde{r}_+$ and the reduced free energy $\tilde{F}$ against the reduced temperature $\tilde{T}$ for RNAdS and hairy black holes with several representative values of $\Phi$. It is noteworthy that the neutral thermal AdS space with a fixed potential $\Phi$ is also the solution of eqn. (3), and hence taken into account in these figures. In the small $\Phi$ regime, FIG. 2 displays $\tilde{r}_+(\tilde{T})$ and $\tilde{F}(\tilde{T})$ for RNAdS and hairy black holes with $\Phi = 0.641916$ and 0.90490. As shown in the upper row, the RNAdS black hole solutions possess two branches of different horizon radii, dubbed large and small RNAdS BHs, respectively, whereas the hairy black hole solutions have only one branch. Moreover, the hairy black holes bifurcate from the RNAdS black holes at bifurcation points $B$, which determine the minimum temperature of the hairy black holes. The lower row shows that the hairy black hole phase cannot be the globally stable against large RNAdS BH (the branch with a larger horizon radius) since large RNAdS BH always has a lower free energy than the hairy black hole. For a temperature greater/less than that of the point $H$, large RNAdS BH/thermal AdS space is globally stable, which leads to the first-order Hawking-Page phase transition at the point $H$. 


FIG. 2. Plots of the reduced horizon radius \( \tilde{r}_+ \) (upper row) and the reduced free energy \( \tilde{F} \) (lower row) versus the reduced temperature \( \tilde{T} \) for RNAdS (blue lines) and hairy (green lines) black holes with \( \alpha = 5 \) in the grand canonical ensemble. Dashed horizontal lines represent the thermal AdS space, and bifurcation points are labelled by \( B \). We consider two cases with \( \Phi = 0.641916 \) (left column) and 0.90490 (right column), in which hairy black holes have only one phase. For RNAdS black holes, \( \tilde{r}_+ (\tilde{T}) \) is double-valued, corresponding to the large RNAdS BH phase (the branch with a larger horizon radius) and the small RNAdS BH phase (the branch with a smaller horizon radius). A first-order phase transition between the thermal AdS space and large RNAdS BH occurs at the point \( H \).

For a large enough value of \( \Phi \), hairy black holes can possess two phases, namely the large and small Hairy BH phases. In FIG. 3, we present \( \tilde{r}_+ \) and \( \tilde{F} \) as functions of \( \tilde{T} \) for RNAdS and hairy black holes with \( \Phi = 0.97348 \) and 1.27368. It is observed that there are two phases for the hairy black holes in both cases, while the RNAdS black holes have one (two) phase(s) for \( \Phi = 0.97348 \) (1.27368). Moreover, the hairy black holes have a minimum temperature \( \tilde{T}_{\text{min}} \), and large Hairy BH coexists with small Hairy BH between \( \tilde{T} = \tilde{T}_{\text{min}} \) and the bifurcation points \( B \), where large Hairy BH and RNAdS black holes merge. When \( \Phi = 0.97348 \), RNAdS black hole solutions have two branches, corresponding to large and small RNAdS BHs. As \( \tilde{T} \) increases from zero, there occurs a first-order phase transition from the thermal AdS space to large RNAdS BH at the purple point \( \tilde{T}_{\text{min}} \) (left inset). Subsequently, the left inset of the lower panel shows that the globally stable phase jumps to large Hairy BH from large RNAdS BH, which signals a zeroth-order phase transition occurring at \( \tilde{T} = \tilde{T}_{\text{min}} \). Further increasing \( \tilde{T} \), we observe that the globally stable phase remains large Hairy BH until the bifurcation point \( B \), where the system undergoes a second-order phase transition and returns to large RNAdS BH. Note that hairy and RNAdS black holes have the same entropy at the bifurcation point, thus indicating the phase transition at the bifurcation point is second-order. In short, a RNAdS BH/hairy BH/RNAdS BH reentrant phase transition is observed as \( \tilde{T} \) increases. When \( \Phi = 1.27368 \), RNAdS black hole solutions have only one phase, whose free energy is always smaller than that of the thermal AdS space. So there is no Hawking-Page first-order phase transition. However, as shown in the inset of the lower panel, a RNAdS BH/large Hairy BH/RNAdS BH reentrant phase transition still occurs.

In addition, it is of interest to consider local thermal stability of black hole solutions against thermodynamic fluctuations. In a grand canonical ensemble, a specific heat at constant potential and pressure,

\[
C_{\Phi,P} = T \left( \frac{\partial S}{\partial T} \right)_{\Phi,P} = \frac{3\tilde{r}_+ \tilde{T}}{4P} \left( \frac{\partial \tilde{r}_+}{\partial T} \right)_{\Phi,P},
\]

(31)
can be used to analyze the thermal stability. Specially, the thermal stability of a black hole phase follows from
the \( \Phi \)-\( C \)-stable phases of RNAdS and hairy black holes possess a positive second-order phase transitions between large Hairy BH and RNAdS black holes. Red lines to zeroth-order phase transitions between RNAdS black holes and large Hairy BH, and blue dashed lines to FIG. 5, purple lines correspond to first-order phase transitions between the thermal AdS space and large RNAdS BH, globally stable phases, which possess the lowest free energy, and the phase transitions between them. In FIG. 4 and \( \Phi \) corresponds to a zeroth-order phase to large Hairy BH. As \( \tilde{T} \) increases, a RNAdS BH/large Hairy BH/RNAdS BH reentrant phase transition occurs, consisting of a zeroth-order phase transition at \( \tilde{T} \), and a second-order phase transition at the bifurcation point \( B \).

\( C_{\Phi,P} > 0 \) (or equivalently, \( \partial r_+ / \partial \tilde{T} > 0 \)). From the upper rows of FIG. 2 and FIG. 3, we notice that the globally stable phases of RNAdS and hairy black holes possess a positive \( C_Q \), and are thermally stable.

To better illustrate phase structure and transitions of hairy and RNAdS black holes, we plot phase diagrams in the \( \Phi-T/\sqrt{P} \) and \( P-T \) planes in FIG. 4 and FIG. 5, respectively, where \( \alpha = 5 \). These phase diagrams exhibit the globally stable phases, which possess the lowest free energy, and the phase transitions between them. In FIG. 4 and FIG. 5, purple lines correspond to first-order phase transitions between the thermal AdS space and large RNAdS BH, red lines to zeroth-order phase transitions between RNAdS black holes and large Hairy BH, and blue dashed lines to second-order phase transitions between large Hairy BH and RNAdS black holes.

In the phase diagram in the \( \Phi-T/\sqrt{P} \) plane, FIG. 4 shows that the first-order phase transition line separating the thermal AdS phase and large RNAdS BH exists when \( \Phi < \Phi_c = 1.27368 \). It is noteworthy that there are two branches of RNAdS black hole solutions for \( \Phi < \Phi_c \), and only one branch for \( \Phi > \Phi_c \). In the large \( \Phi \) regime, the large Hairy BH phase can be globally stable for some range of \( \tilde{T} \), and is bounded by zeroth-order and second-order phase transition lines, which merge at the point \( S \).

We depict phase diagrams in the \( P-T \) plane for \( \Phi = 0.99382 \) and \( \Phi = 1.37442 \) in FIG. 5. When \( \Phi = 0.99382 \), the left panel of FIG. 5 displays that the first-order phase transition line is semi-infinite in the \( P-T \) plane, which is reminiscent of the solid/liquid phase transition. The zoomed-in inset shows that large Hairy BH exists for a narrow range of \( \tilde{T} \), and is separated from RNAdS black holes by the zeroth-order and second-order phase transition lines. On the other hand, when \( \Phi = 1.37442 \), the thermal AdS phase is never globally preferred, and RNAdS black hole
FIG. 4. Phase diagram of the grand canonical ensemble of hairy and RNAdS black holes with $\alpha = 5$ in the $\Phi-T/\sqrt{P}$ plane. A first-order phase transition line (purple line) separates the thermal AdS space and large RNAdS BH, and terminates at $\Phi = \Phi_c$. In the large $\Phi$ regime, large Hairy BH appears, and is bounded by a zeroth-order phase transition line (red line) and a second-order one (blue dashed line).

FIG. 5. Phase diagrams of the grand canonical ensemble of hairy and RNAdS black holes with $\alpha = 5$ in the $P-T$ plane. Left panel: $\Phi = 0.99382$. There is a first-order phase transition line (purple line) between the thermal AdS space and large RNAdS BH, which is semi-infinite in the $P-T$ plane and reminiscent of the solid/liquid phase transition. The inset exhibits the large Hairy BH phase between the zeroth-order (red line) and second-order (blue dashed line) phase transition lines. Right panel: $\Phi = 1.37442$. The thermal AdS space and the first-order Hawking-Page phase transition are absent. RNAdS black holes have only one phase, namely RNAdS BH. The blue strip, corresponding to large Hairy BH, resembles that in the left panel, but with a larger width.

solutions are always single-valued. So in the right panel of FIG. 5, only RNAdS BH and large Hairy BH, as well as the associated zeroth-order and second-order phase transitions, are presented.

B. Canonical Ensemble

In a canonical ensemble with fixed black hole charge $Q$ and temperature $T$, we use the free energy (29) to study phase structure and transitions of RNAdS and hairy black holes. Furthermore, a specific heat at constant charge and pressure,

$$C_{Q,P} = T \left( \frac{\partial S}{\partial T} \right)_{Q,P} = \frac{3\tilde{r}_+ T}{4P} \left( \frac{\partial \tilde{r}_+}{\partial T} \right)_{Q,P},$$

is used to investigate the local thermal stability of black holes in the canonical ensemble.
FIG. 6. Plots of the reduced horizon radius $\tilde{r}_+$ (upper row) and the reduced free energy $\tilde{F}$ (lower row) against the reduced temperature $\tilde{T}$ for RNAdS (blue lines) and hairy (green lines) black holes with three values of reduced charge $\tilde{Q}$ in the canonical ensemble. Bifurcation points are marked by $B$. **Left column:** $\tilde{Q} = 0.122409$. Three branches of RNAdS black hole solutions coexist in some range of $\tilde{T}$, where a first-order phase transition between large RNAdS BH and small RNAdS BH occurs. Hairy black holes bifurcate from RNAdS black holes at the point $B$ with a higher free energy, and therefore are not the globally preferred phase. **Center column:** $\tilde{Q} = 0.462252$. There is only one branch for RNAdS and hairy black hole solutions, and no phase transition occurs. **Right column:** $\tilde{Q} = 1.66673$. RNAdS black holes coexist with two branches of hairy black holes in a certain range of $\tilde{T}$, where large Hairy BH is globally preferred. A RNAdS BH/large Hairy BH/RNAdS BH reentrant phase transition, consisting of zeroth-order and second-order phase transitions, occurs as $\tilde{T}$ increases.

We plot the reduced horizon radius $\tilde{r}_+$ and the free energy $\tilde{F}$ as functions of reduced temperature $\tilde{T}$ for RNAdS and hairy black holes with three representative values of $\tilde{Q}$ in Fig. 6, where we have $\alpha = 5$. The presence of multivalued functions $\tilde{r}_+(\tilde{T})$ indicates that black hole solutions can possess multi branches of different horizon radii, which may lead to phase transitions. The lower row exhibits the free energy $\tilde{F}$ against the temperature $\tilde{T}$, which shows globally preferred phases. In the left column, there are three branches of RNAdS black holes in some range of $\tilde{T}$, dubbed large, intermediate and small RNAdS BHs depending on their sizes of horizon radius. Whereas hairy black holes, emerging from the bifurcation point $B$, have only one branch of solutions. It shows that a first-order phase transition occurs between large and small RNAdS BH phases, both of which have positive $C_{Q,P}$ and hence are thermally stable. In the middle column of FIG. 6, RNAdS and hairy black holes both have a single phase. Moreover, the RNAdS black holes are always globally preferred over the hairy black holes, and therefore there is no phase transitions. In the right column of FIG. 6, there are only one branch of RNAdS black hole solutions and two branches of hairy black hole solutions. The inset displays that, as $\tilde{T}$ increases from 0, the system undergoes a zeroth-order phase transition from RNAdS BH to large Hairy BH at $\tilde{T} = \tilde{T}_{\text{min}}$ and a second-order phase transition from large Hairy BH to RNAdS BH at the bifurcation point $B$, corresponding to a RNAdS BH/large Hairy BH/RNAdS BH reentrant phase transition. Note that both globally preferred phases are thermally stable with a positive $C_{Q,P}$.

In FIG. 7, the phase diagrams display the globally stable phases with the lowest free energy in the $Q\sqrt{\tilde{F} \cdot T}/\sqrt{\tilde{F}}$ and $PQ^2\cdot TQ$ planes. For a small value of $Q\sqrt{\tilde{F}}$ or $PQ^2$, a first-order phase transition separates small and large RNAdS BHs and terminates at the critical point, which is reminiscent of the liquid/gas phase transition. However, as $Q\sqrt{\tilde{F}}$ or $PQ^2$ increases, the large Hairy BH phase can be the globally preferred state. In particular, large Hairy BH is bounded by second-order and zeroth-order phase transition lines, which corresponds to a RNAdS BH/large Hairy BH/RNAdS BH reentrant phase transition.

**IV. CONCLUSIONS**

In this paper, we first briefly introduced asymptotically AdS hairy black holes in the EMS model [96], where a non-minimal coupling function $f(\phi) = e^{\alpha\phi^2}$ between the scalar and Maxwell fields was considered. We then derived
the first law of thermodynamics following the covariant construction associated with the diffeomorphism symmetry, and obtained the Smarr relation by computing a Komar integral with respect to a time-like Killing vector. Focusing on the extended phase space, we found that the conjugate thermodynamic volume of hairy black holes is different from the “naive” geometric volume (i.e., $4\pi r^2/3$), and computed the regularized on-shell Euclidean action to obtain the free energy of black holes in canonical and grand canonical ensembles.

In the EMS model, there exists some parameter region where hairy and RNAdS black holes coexist, which leads to complicated phase structure in canonical and grand canonical ensembles. In the grand canonical ensemble, a thermal AdS/large RNAdS BH first-order phase transition occurs for a small $\Phi$, which composes a semi-infinite coexistence line in the $P$-$T$ diagram and is reminiscent of the solid/liquid phase transition. In the canonical ensemble, there is a small RNAdS BH/large RNAdS BH first-order phase transition, which terminates at a critical point and hence resembles the liquid/gas phase transition. More interestingly, RNAdS BH/hairy BH/RNAdS BH reentrant phase transitions, which consist of zeroth-order and second-order phase transitions, were observed in both ensembles. As discussed in the Introduction, the reentrant phase transitions that have been reported in the context of black holes usually include zeroth-order and first-order phase transitions. However, the reentrant phase transitions in our paper were found to consist of zeroth-order and second-order phase transitions. The second-order phase transition between RNAdS and hairy black holes may provide important holographic applications.

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