This file as it is mentioned in its first line is auto generated file. AFAIK it based on VEs configuration file, so you cannot assign a permanent ip address from inside the VE because after a VE reboots all settings will be cleared and will be taken from VEs configuration file.
If you are planning to use DHCP, you'd better take a look at veth interface instead of venet0.
IMHO, bridge mode would suit you.
http://wiki.openvz.org/Veth

There are some people who tried DHCP and managed to do it. You may search through the forum if you want.