Yes, this is all you have to do:
 http://forum.openvz.org/index.php?t=tree&th=270&mid= 1516&&rev=&reveal=

After these steps there will be no venet device.

FYI, files /etc/sysconfig/network, /etc/sysconfig/ifcfg-venet0 and /etc/sysconfig/route-venet0 are rewritten each time by scripts
/etc/vz/dists/scripts/redhat-add_ip.sh etc.
And these scipts are called only if you have added IP address to VPS (in config file of VE or using --ipadd). So if there is no IPs for VE (veth can have IP, of course) - the files in question will be not overwritten.

Good luck.