We will prove that the example: $A_n = (0, 1/n)$ has the property:

$$A_n, n = 1, 2, \dots : A_{n+1} \subset A_n \land \bigcap_{n=1}^{\infty} A_n = \emptyset$$

Proof:

$$A_{n+1} = (0, 1/(n+1))$$

Clearly, 1/(n+1) < 1/n. And the lower bound is the same, so the first part $A_{n+1} \subset A_n$ is TRUE

Also, be
$$n \in \mathbb{N}$$
, $a_n = (1/n) \to 0$ as $n \to \infty$ (1)

Proof of (1): By definition
$$\forall \varepsilon > 0 \exists n \in \mathbb{N} \ \forall m \geq n \ (|a_n - 0| < \varepsilon)$$

Be $\varepsilon>0$ arbitrary, we need to find an n such that $m\geq n$ and $|a_n|<\varepsilon$ Pick n so large that $1/n<\varepsilon$

$$|a_m| = |1/m| = (1/m) < (1/n) < \varepsilon$$

Hence, we proved that $n \in \mathbb{N}$, $a_n = (1/n) \to 0$ as $n \to \infty$

By (1)
$$A_n = (0, 1/n) \to (0,0) \text{ as } n \to \infty$$

And (0,0) don't include any value, so $(0,0) = \emptyset$

And, by intersection, $\emptyset \cap B = \emptyset$

$$\bigcap_{n=1}^{\infty}\mathcal{A}_{n}\!=\!\emptyset$$
 So the second part $n=1$ is also TRUE.

Hence, the example has the property.