In order: your first problem was probably because you didn't install patch 1.037. That's also why it tried downloading the patch when u went to WOL. However, that auto-download doesn't work correctly anymore.

Renguard needs to run Renegade one time to get to know your nickname, that's why it complains. So when you log into WOL andt hen log back out, quit Renegade and restart Renguard, it'll know your nick.

The no text in the menu is usually solved by a computer restart.

Dor a correct installing order and link to the patch:
http://www.renegadeforums.com/index.php?t=msg&th=24533&start=0&rid=4 882