It's not really that hard to load it up lol.

Goto Maxscript, click on Run Script, load up the Script file if it's in your Scripts folder in Gmax/RenX/3d's Max. And then goto the Utilities tab on the right side of Gmax/RenX/3d's Max. Then click on MAXScript, then goto where it says utilities on the bottom of that new tab and select W3D Importer, tada.