Try this, it should work.
In G-max select the item you want to add the material too. Then click the little rainbow thingy on the right side of your screen, towards the top.
Then select the little arrow to the right of the "modifier list" scroll down till you see "UVW Map", after that, press the letter "M" this will open another window. Where it says name. Press the little arrow button, this will add a name to track it with, it's the top button.
Then select the "surface type" you want it to be.
Then at the top of the window, you should see a "pass 1" click it. Select the "stage 0 texture" and then click on the "Display"
Then click the bar that says none,
This should open another window, if you don't see it, try moving this current window down, and within this second window, select your texture, and press the open button.
Then go back to the first window and on the bottom right you'll see 3 buttons, one above the other, click the bottom one, then close this little window. And you should have your selected item, textured. Hope this helps you. Let me know if I can be of any more help.