You can mess with install files and registry settings, or follow the simple steps below to restore Renegade and RG to working condition...

1) uninstall renegade
2) delete renegade folder (usually C:\Westwood\Renegade or something), make sure the whole folder is deleted or you will have problems
3) install renegade
4) update renegade to 1.037 (
ftp://ftp.westwood.com/pub/renegade/updates/Renegade_1037_En glish.exe)
5) install renguard
6) wait for cp1 to install
7) play renegade

The firewall message occurs when RG cannot connect to its master servers, you shouldn't have started messing with the files, and doing uninstall / reinstall etc. the problem is RG, not Renegade. Usually its due to the RG master servers being offline, or unavailable, for whatever reason. If you keep getting it and others can get on Renguard then you have a firewall blocking its connection.

Hope this helps