Most modern hubs/routers will automatically detect crossed/straight cables and behave accordingly.

However, best way is (as you have done) to use straight cables for each PC on the network. (I have a crossed going from my modem to my hub, the rest are straight).

If the lights aren't showing I can only presume that the electronic connection is not being established, so i'd blame the cable.

Do you have any pre-made cables you can try?