Please make sure the following are all correct:

1) Door model has been added to the presets list.
2) Name of the door's tile does not exceed 11 characters in length.
3) Proxy is named correctly and has both check boxes (Bone and geometry) checked in Gmax.
4) Proxy is placed on the level in Gmax in the correct location and rotation.
5) Level has been exported and Level Editor has been exited and reloaded to make sure any proxy's load (This is important, just closing the level and then reloading it will not load changes made to the W3D, level edit must be complete exited every time you export changes to a previously loaded W3D).

If all else fails, try making the Door's preset in level editor and make sure its visible.