2. Does the grlex order have the finite interval property?

Yes. Between the monomials $a<b$ there are finite total-degrees (the sum of the degrees of each $x_{i}$ in the monomial) to check, each of them having a finite number of monomials with that total-degree (in fact, the numbers of monomials in n variables with totaldegree equal to $d$ is exactly $\binom{d+n-1}{n-1}$ ). So there exist finitely many monomials $c$ such that $a<c<b$.

- Does every monomial ordering have the finite interval property?

No. For lex we have $1<x^{k}<y$ for infinitely many $k$.

