Why does God let us look and watch the wicked weep, gnash their teeth and scream in anguish as worms eat them and fire burns them (Psalm 37:34, Isaiah 66:24)?

All that God does is good (Ps. 31:19) and just (Deut. 32:4). Men see through a glass, dimly (1 Co 13:12, NKJV); but, one day: God will wipe the tears from men's eyes (Re 21:4), all truth will be known (Lk 8:17) and his children will be satisfied (Ps. 65:4).

Regarding Psalm 37 R. E. O White wrote:

...[T]he psalmist promises, not personal wealth, the redivision of landed property (as might appear), or the opportunity to gloat over suffering enemies, but what the persecuted deeply desire: the assurance that the future belongs to them. This must imply the downfall of the compromising, evil-inclined, persecuting party. They will wither, be cut off, disappear, their weapons and power broken, themselves destroyed....¹

God will be glorified and the godly will rejoice with him (Ps 58:10–11).

There are consequences for rebelling against God.

J. A Motyer's commentary on Isaiah 66:24 reads:

...The purpose of visiting the cemetery is not to gloat (it is too awful for that), nor even to pity (though who could restrain pity?), but rather to register again something loathsome (dērā'ôn, cf. Dan. 12:2), to be repelled and revolted; that is to say, to see again the wages of sin and the fruit of rebellion, and thereby to be newly motivated to obedience and love of the word of God. There is also another thought which we noted in verse 14: it is part of the saints' sense of the reality of their security to be assured that the Lord has dealt, finally and fully, with everything that could ever threaten or blight their eternal joy.²

God will right every wrong.

¹ White, R. E. O. (1995). Psalms. In Evangelical Commentary on the Bible (Vol. 3, pp. 379–380). Baker Book House.

² Motyer, J. A. (1999). Isaiah: an introduction and commentary (Vol. 20, pp. 460–461). InterVarsity Press.